

FACTSHEET - AS OF 30-JUN-2021

Solactive Focus US (PR)

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2282 / SLA228	Base Value / Base Date	100 Points / 06.02.2008
Bloomberg / Reuters	SOLFUS / .SOLFUS	Last Price	170.66
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Developed Markets	Calculation	09:30am to 16:30pm (EST), every 60 seconds
Index Currency	USD	History	Available daily back to 06.02.2008
Index Members	50		

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STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.41%	2.32%	12.58%	24.23%	12.58%	70.66%
Performance (p.a.)	-	-	-	-	-	4.07%
Volatility (p.a.)	12.12%	10.97%	11.86%	16.96%	11.87%	19.88%
High	176.48	176.48	176.48	176.48	176.48	185.28
Low	169.52	166.79	149.20	131.51	149.20	53.98
Sharpe Ratio	-1.32	0.88	2.28	1.44	2.25	0.19
Max. Drawdown	-3.94%	-3.94%	-3.94%	-9.85%	-3.94%	-48.86%
VaR 95 \ 99				-28.3% \ -35.2%		-26.9% \ -62.6%
CVaR 95 \ 99				-34.3% \ -50.9%		-50.2% \ -98.9%

STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index PR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.37%	6.28%	12.32%	35.52%	12.32%	113.99%
Performance (p.a.)	-	-	-	-	-	5.84%
Volatility (p.a.)	7.63%	9.65%	11.22%	12.67%	11.18%	17.44%
High	1597.28	1597.28	1597.28	1597.28	1597.28	1597.28
Low	1560.34	1498.81	1404.36	1182.83	1404.36	362.28
Sharpe Ratio	2.35	2.89	2.36	2.83	2.34	0.32
Max. Drawdown	-2.15%	-3.44%	-4.25%	-8.18%	-4.25%	-55.53%
VaR 95 \ 99				-20.0% \ -35.7%		-26.0% \ -57.6%
CVaR 95 \ 99				-30.4% \ -47.1%		-44.9% \ -83.4%

Composition by Currencies

Composition by Countries


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TOP COMPONENTS AS OF 30-Jun-2021

Company	Ticker	Country	Currency	Index Weight (%)
APOLLO GLOBAL MANAGEMENT INC	APO UN Equity	US	USD	2.41%
ARES MANAGEMENT CORP	ARES UN Equity	US	USD	2.34%
WILLIAMS COS INC	WMB UN Equity	US	USD	2.28%
KINDER MORGAN INC	KMI UN Equity	US	USD	2.21%
CROWN CASTLE INTERNATIONAL CORP	CCI UN Equity	US	USD	2.16%
MGM GROWTH PROPERTIES LLC-A	MGP UN Equity	US	USD	2.10%
STARWOOD PROPERTY TRUST INC	STWD UN Equity	US	USD	2.09%
GILEAD SCIENCES INC	GILD UW Equity	US	USD	2.09%
CME GROUP INC	CME UW Equity	US	USD	2.08%
STAG INDUSTRIAL INC	STAG UN Equity	US	USD	2.07%

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