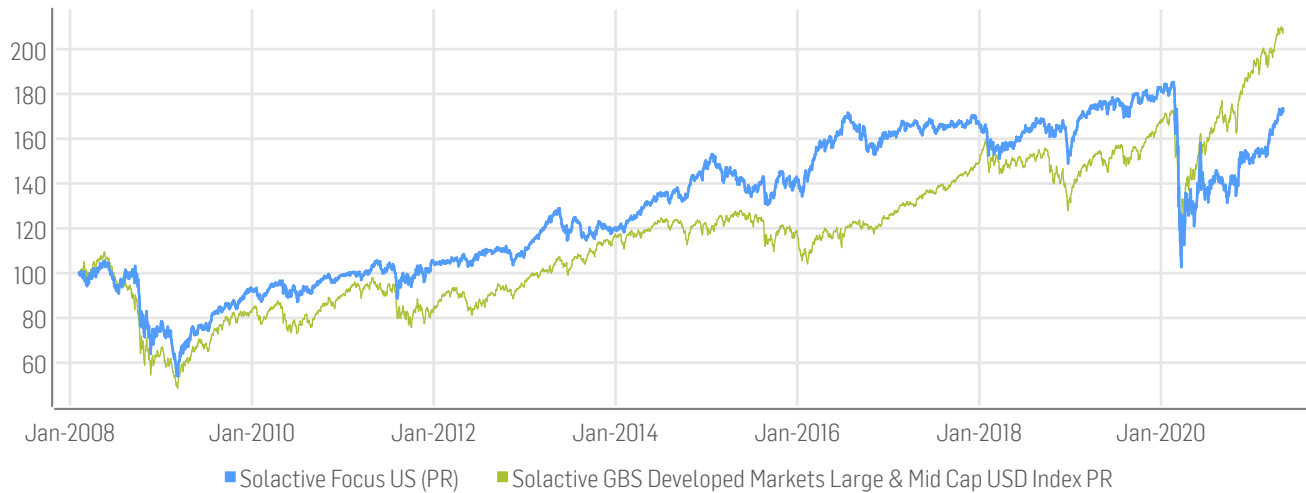


# FACTSHEET - AS OF 06-May-2021

## 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	173.44
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		

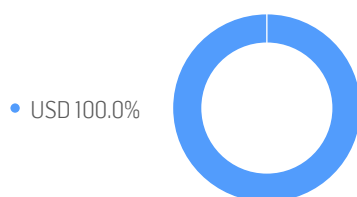
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	3.34%	12.19%	24.77%	33.97%	14.41%	73.44%
Performance (p.a.)	-	-	-	-	-	4.24%
Volatility (p.a.)	8.01%	10.92%	15.73%	23.21%	11.59%	19.95%
High	173.49	173.49	173.49	173.49	173.49	185.28
Low	166.90	151.99	146.89	121.03	149.20	53.98
Sharpe Ratio	6.13	5.43	3.59	1.48	4.10	0.20
Max. Drawdown	-1.44%	-2.74%	-3.83%	-16.78%	-2.74%	-48.86%
VaR 95 \ 99				-30.9% \ -57.7%		-26.9% \ -62.6%
CVaR 95 \ 99				-51.5% \ -85.9%		-50.4% \ -98.9%

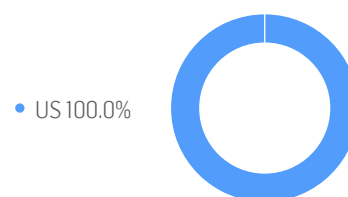
## STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index PR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.65%	6.52%	19.60%	43.30%	9.87%	109.32%
Performance (p.a.)	-	-	-	-	-	5.74%
Volatility (p.a.)	8.23%	10.77%	10.89%	14.66%	11.60%	17.50%
High	1563.23	1563.23	1563.23	1563.23	1563.23	1563.23
Low	1517.96	1428.79	1319.02	1055.95	1404.36	362.28
Sharpe Ratio	4.55	2.70	4.00	2.99	2.68	0.31
Max. Drawdown	-1.33%	-4.25%	-4.25%	-8.18%	-4.25%	-55.53%
VaR 95 \ 99				-23.5% \ -43.6%		-26.1% \ -57.6%
CVaR 95 \ 99				-37.0% \ -65.6%		-45.1% \ -83.4%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 06-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
APOLLO GLOBAL MANAGEMENT INC	APO UN Equity	US	USD	2.18%
AT&T	T UN Equity	US	USD	2.15%
WILLIAMS COS INC	WMB UN Equity	US	USD	2.11%
KINDER MORGAN INC	KMI UN Equity	US	USD	2.11%
ABBVIE INC	ABBV UN Equity	US	USD	2.09%
KELLOGG CO	K UN Equity	US	USD	2.09%
AGNC INVESTMENT CORP	AGNC UW Equity	US	USD	2.08%
ALTRIA GROUP INC	MO UN Equity	US	USD	2.07%
KRAFT HEINZ CO/THE	KHC UW Equity	US	USD	2.07%
PROGRESSIVE CORP	PGR UN Equity	US	USD	2.05%

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