

FACTSHEET - AS OF 21-Oct-2020

Solactive GBS Finland Large & Mid Cap Index NTR

DESCRIPTION

The Solactive GBS Finland Large & Mid Cap Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Finnish market. It is calculated as a Net Total Return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



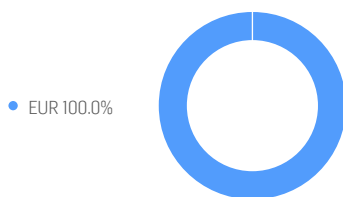
CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLA4GM7 / SLA4GM | Base Value / Base Date | 837.64 Points / 08.05.2006 |
| Bloomberg / Reuters | - / .SFILMCN | Last Price | 1131.39 |
| Index Calculator | Solactive AG | Dividends | Included (Total Return Index) |
| Index Type | Net Total Return | Calculation | 09:00am to 22:30pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 08.05.2006 |
| Index Members | 14 | | |

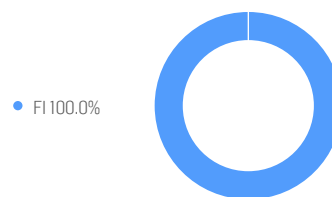
STATISTICS

| | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|------------------|---------|-----------------|
| Performance | 3.14% | 3.29% | 27.70% | 9.24% | 6.28% | 35.07% |
| Performance (p.a.) | - | - | - | - | - | 2.10% |
| Volatility (p.a.) | 18.52% | 16.22% | 21.06% | 27.48% | 30.01% | 24.35% |
| High | 1153.46 | 1153.46 | 1153.46 | 1157.37 | 1157.37 | 1183.69 |
| Low | 1090.11 | 1044.07 | 885.96 | 736.52 | 736.52 | 347.80 |
| Sharpe Ratio | 2.50 | 0.90 | 3.08 | 0.36 | 0.28 | 0.11 |
| Max. Drawdown | -1.93% | -4.68% | -6.17% | -36.36% | -36.36% | -70.62% |
| VaR 95 \ 99 | | | | -50.7% \ -85.7% | | -39.2% \ -68.8% |
| CVaR 95 \ 99 | | | | -76.5% \ -147.0% | | -59.2% \ -95.9% |

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 21-Oct-2020

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------|------------------|---------|----------|------------------|
| KONE OYJ CLASS B | KNEBV FH Equity | FI | EUR | 16.03% |
| NORDEA BANK ABP | NDA FH Equity | FI | EUR | 15.99% |
| NESTE CORPORATION | NESTE FH Equity | FI | EUR | 13.45% |
| NOKIA OYJ | NOKIA FH Equity | FI | EUR | 12.15% |
| SAMPO OYJ CLASS A | SAMPO FH Equity | FI | EUR | 9.92% |
| UPM-KYMMENE OYJ | UPM FH Equity | FI | EUR | 8.04% |
| STORA ENSO OYJ CLASS R | STERV FH Equity | FI | EUR | 4.59% |
| FORTUM OYJ | FORTUM FH Equity | FI | EUR | 4.44% |
| ELISA OYJ CLASS A | ELISA FH Equity | FI | EUR | 3.92% |
| KESKO OYJ CLASS B | KESKOB FH Equity | FI | EUR | 3.67% |

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