

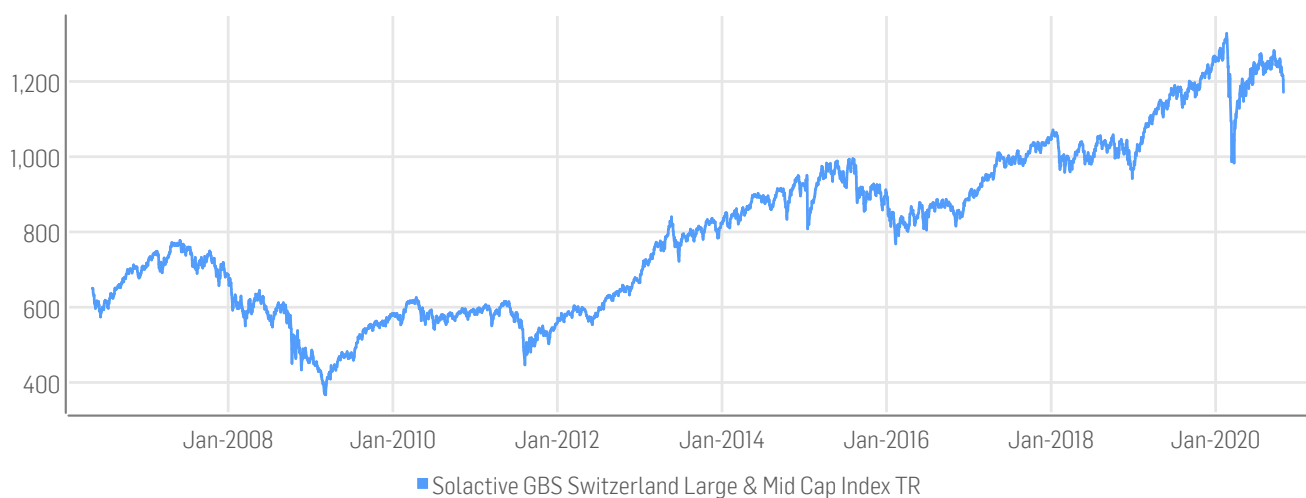
# FACTSHEET - AS OF 28-Oct-2020

## Solactive GBS Switzerland Large & Mid Cap Index TR

### DESCRIPTION

The Solactive GBS Switzerland Large & Mid Cap Index TR 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 Swiss market. It is calculated as a Total Return index in CHF and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



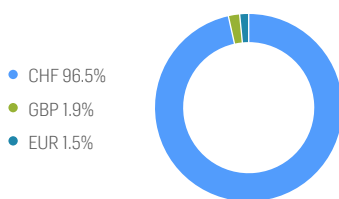
### CHARACTERISTICS

ISIN / WKN	DE000SLA4V46 / SLA4V4	Base Value / Base Date	649.96 Points / 08.05.2006
Bloomberg / Reuters	- / .SCHLMCT	Last Price	1171.15
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	CHF	History	Available daily back to 08.05.2006
Index Members	26		

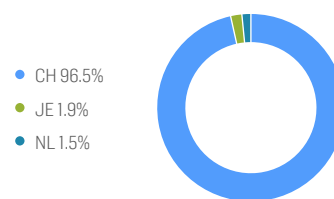
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.60%	-4.88%	-0.11%	-3.41%	-6.57%	80.19%
Performance (p.a.)	-	-	-	-	-	4.15%
Volatility (p.a.)	14.92%	14.92%	16.02%	22.96%	24.72%	17.80%
High	1260.33	1282.16	1282.16	1327.65	1327.65	1327.65
Low	1171.15	1171.15	1147.27	983.20	983.20	367.21
Sharpe Ratio	-3.78	-1.23	-0.01	-0.15	-0.32	0.23
Max. Drawdown	-7.08%	-8.66%	-8.66%	-25.94%	-25.94%	-52.80%
VaR 95 \ 99				-34.5% \ -86.8%		-27.3% \ -54.0%
CVaR 95 \ 99				-63.3% \ -122.1%		-44.0% \ -75.9%

### Composition by Currencies



### Composition by Countries



## TOP COMPONENTS AS OF 28-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	25.81%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	17.93%
NOVARTIS AG	NOVN SE Equity	CH	CHF	14.55%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	3.93%
ABB LTD-REG	ABBN SE Equity	CH	CHF	3.63%
LONZA GROUP AG	LONN SE Equity	CH	CHF	3.58%
UBS GROUP AG	UBSG SE Equity	CH	CHF	3.54%
GIVAUDAN SA	GIVN SE Equity	CH	CHF	2.61%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	2.60%
SIKA AG	SIKA SE Equity	CH	CHF	2.60%

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