

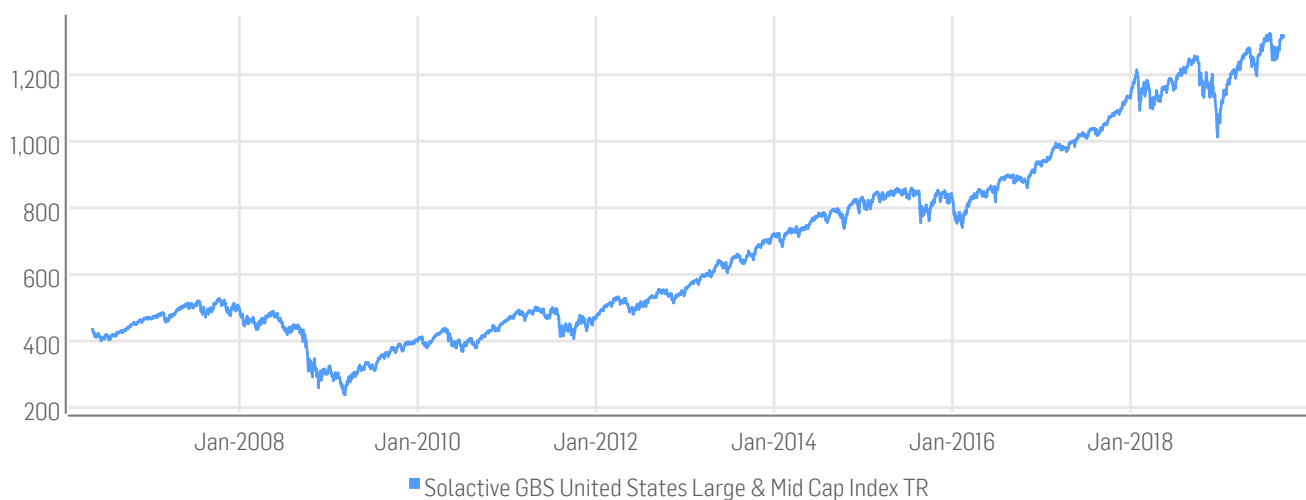
FACTSHEET - AS OF 20-Sep-2019

Solactive GBS United States Large & Mid Cap Index TR

DESCRIPTION

The Solactive GBS United States 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 United States. It is calculated as a Total Return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE*



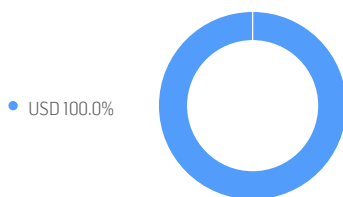
CHARACTERISTICS

ISIN / WKN	DE000SLA4YC1 / SLA4YC	Base Value / Base Date	435.06 Points / 08.05.2006
Bloomberg / Reuters	- / .SUSLMCT	Last Price	1311.81
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	USD	History	Available daily back to 08.05.2006
Index Members	556		

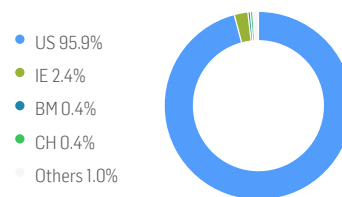
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.4%	1.8%	7.9%	5.0%	21.4%	201.5%
Performance (p.a.)	-	-	-	-	-	8.6%
Volatility (p.a.)	13.0%	14.8%	13.2%	16.4%	13.3%	18.8%
High	1318.36	1324.16	1324.16	1324.16	1324.16	1324.16
Low	1247.09	1243.86	1196.78	1013.24	1056.19	238.27
Sharpe Ratio	2.41	0.36	1.11	0.18	2.17	0.35
Max. Drawdown	-2.7%	-6.1%	-6.5%	-19.2%	-6.5%	-54.8%
VaR 95 \ 99				-32.7% \ -50.2%		-29.1% \ -55.8%
CVaR 95 \ 99				-43.1% \ -52.3%		-47.9% \ -83.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 20-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	4.19%
APPLE INC	AAPL UW Equity	US	USD	3.51%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.94%
FACEBOOK INC	FB UW Equity	US	USD	1.79%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.49%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.48%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.46%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.39%
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.21%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.20%

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