

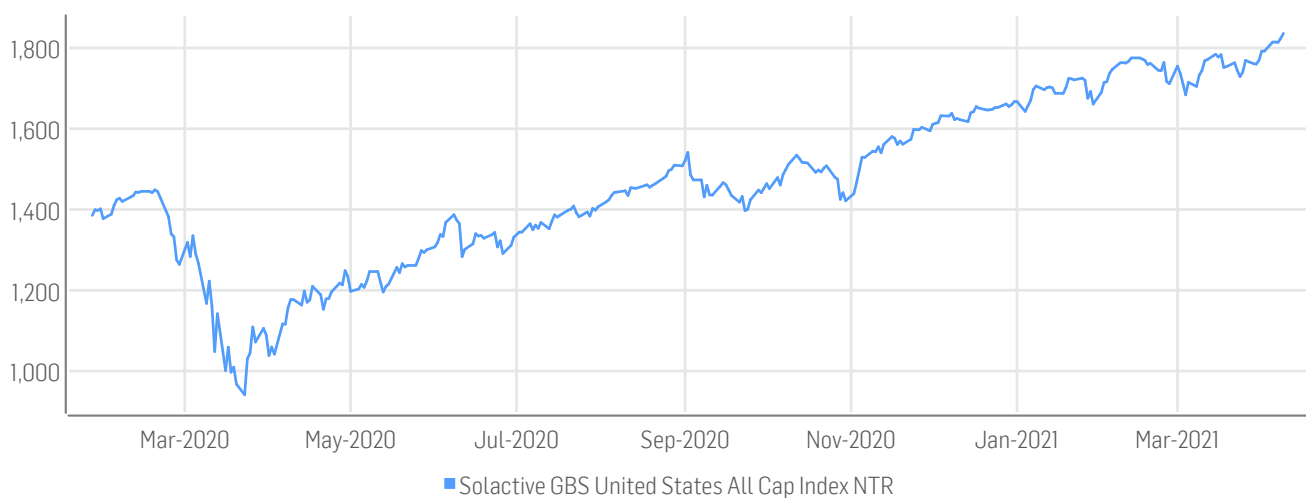
FACTSHEET - AS OF 09-Apr-2021

Solactive GBS United States All Cap Index NTR

DESCRIPTION

The Solactive GBS United States All 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 all cap covering approximately the largest 100% of the free-float market capitalization in the United States. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



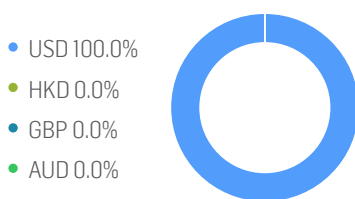
CHARACTERISTICS

ISIN / WKN	DE000SLA4YX7 / SLA4YX	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SUSACN	Last Price	1836.05
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	3031		

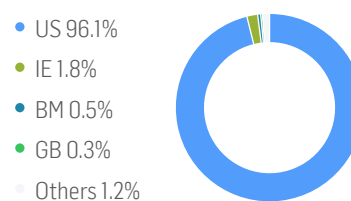
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	5.26%	7.63%	21.45%	53.25%	10.13%	32.53%
Performance (p.a.)	-	-	-	-	-	26.47%
Volatility (p.a.)	12.97%	16.25%	15.81%	19.51%	16.11%	32.38%
High	1836.05	1836.05	1836.05	1836.05	1836.05	1836.05
Low	1729.01	1661.15	1421.59	1152.76	1642.83	941.11
Sharpe Ratio	6.67	2.13	3.04	2.76	2.64	0.81
Max. Drawdown	-3.10%	-5.16%	-7.36%	-9.36%	-5.16%	-35.04%
VaR 95 \ 99				-34.7% \ -54.9%		-49.4% \ -98.0%
CVaR 95 \ 99				-49.7% \ -78.2%		-87.6% \ -166.7%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 09-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.29%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.51%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.41%
FACEBOOK INC	FB UW Equity	US	USD	1.77%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.60%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.54%
TESLA INC	TSLA UW Equity	US	USD	1.21%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.12%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.00%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.89%

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