

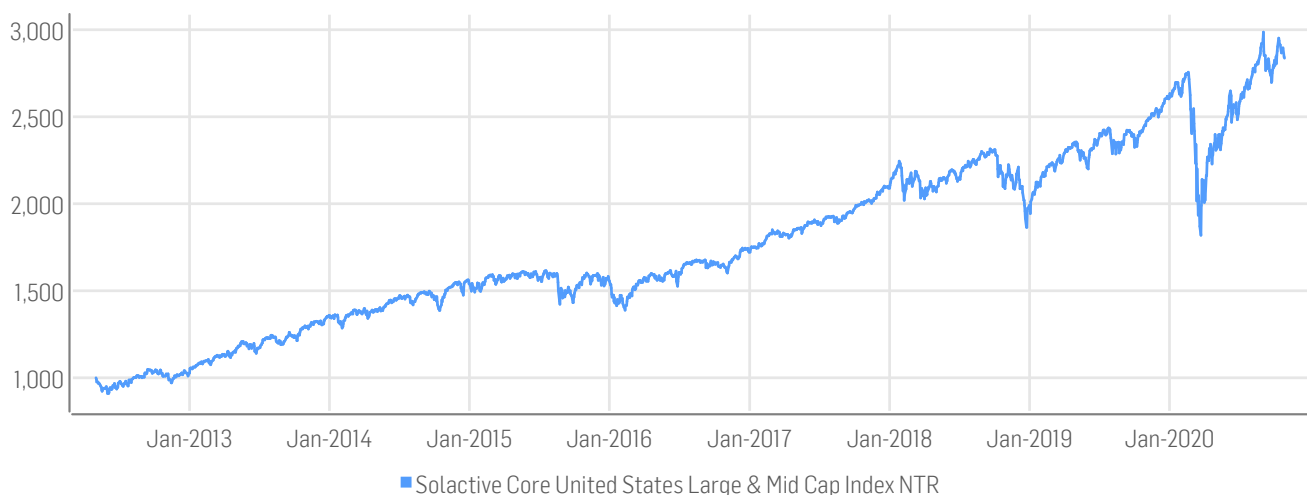
FACTSHEET - AS OF 27-Oct-2020

Solactive Core United States Large & Mid Cap Index NTR

DESCRIPTION

The Solactive Core United States Large & Mid Cap Index NTR is part of the Solactive Core Index Family which includes benchmark indices for developed and emerging market countries. The index is derived from the corresponding Solactive Global Benchmark Series index and tracks the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the United States. At the same time, it seeks to exclude companies which are (1) involved in the manufacture of controversial weapons (2) persistent violators of the UN Global Compact and/or (3) pure coal mining companies, such exclusions which are determined by reference to the "Future World Protection List" published by Legal & General Investment Management Limited. The index is calculated as a Net Total Return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



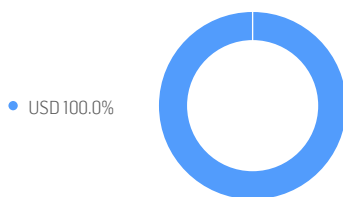
CHARACTERISTICS

ISIN / WKN	DE000SLA5W77 / SLA5W7	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWUSN Index / .SFWUSN	Last Price	2836.34
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	USD	History	Available daily back to 02.05.2012
Index Members	502		

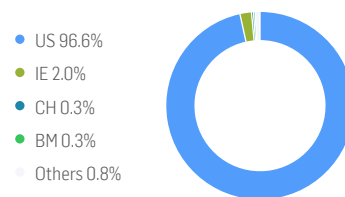
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	3.10%	5.14%	19.40%	14.73%	8.67%	183.63%
Performance (p.a.)	-	-	-	-	-	13.07%
Volatility (p.a.)	17.12%	18.31%	20.45%	33.98%	36.97%	16.71%
High	2951.90	2986.41	2986.41	2986.41	2986.41	2986.41
Low	2782.93	2689.03	2307.71	1819.07	1819.07	909.79
Sharpe Ratio	2.63	1.22	2.11	0.43	0.28	0.76
Max. Drawdown	-3.91%	-9.69%	-9.69%	-34.00%	-34.00%	-34.00%
VaR 95 \ 99				-54.2% \ -126.8%		-24.2% \ -49.5%
CVaR 95 \ 99				-94.5% \ -182.4%		-41.7% \ -77.0%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 27-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	7.11%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.61%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.89%
FACEBOOK INC	FB UW Equity	US	USD	2.39%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.67%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.65%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.23%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.12%
NVIDIA CORP	NVDA UW Equity	US	USD	1.11%
TESLA INC	TSLA UW Equity	US	USD	1.10%

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