

FACTSHEET - AS OF 09-Apr-2021

Solactive Core United States Large & Mid Cap Index TR

DESCRIPTION

The Solactive Core United States Large & Mid Cap Index TR 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 Total Return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



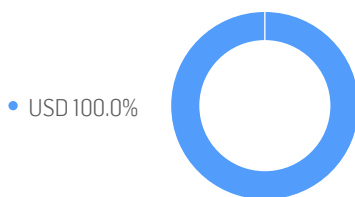
CHARACTERISTICS

ISIN / WKN	DE000SLA5W85 / SLA5W8	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWUSG Index / .SFWUSG	Last Price	3664.42
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 02.05.2012
Index Members	508		

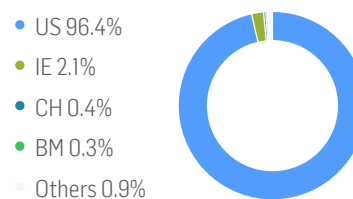
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	6.15%	7.82%	19.87%	50.55%	9.86%	266.44%
Performance (p.a.)	-	-	-	-	-	15.64%
Volatility (p.a.)	12.05%	15.81%	15.59%	19.18%	15.66%	16.66%
High	3664.42	3664.42	3664.42	3664.42	3664.42	3664.42
Low	3444.09	3304.62	2875.39	2340.52	3286.93	910.46
Sharpe Ratio	8.84	2.25	2.84	2.67	2.63	0.92
Max. Drawdown	-2.34%	-4.91%	-7.49%	-9.66%	-4.91%	-33.96%
VaR 95 \ 99				-32.2% \ -56.7%		-24.2% \ -49.5%
CVaR 95 \ 99				-49.5% \ -77.1%		-41.4% \ -76.1%

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	6.38%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.45%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.12%
FACEBOOK INC	FB UW Equity	US	USD	2.13%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.93%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.86%
TESLA INC	TSLA UW Equity	US	USD	1.47%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.35%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.07%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.01%

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