

FACTSHEET - AS OF 30-Sep-2022

Solactive Core Developed Markets Large & Mid Cap USD Index PR

DESCRIPTION

The Solactive Core Developed Markets Large & Mid Cap USD Index PR 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 Developed Markets. 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 Price Return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5XC0 / SLA5XC	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWMUP Index / .SFWMUP	Last Price	1868.67
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 02.05.2012
Index Members	1630		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-9.47%	-7.12%	-22.21%	-21.37%	-26.52%	86.87%
Performance (p.a.)						6.19%
Volatility (p.a.)	19.76%	18.43%	20.93%	18.60%	20.20%	14.41%
High	2135.02	2234.94	2421.81	2554.58	2554.58	2554.58
Low	1868.67	1868.67	1868.67	1868.67	1868.67	891.42
Sharpe Ratio*	-3.70	-1.57	-2.05	-1.32	-1.82	0.22
Max. Drawdown	-12.48%	-16.39%	-22.84%	-26.85%	-26.85%	-34.08%
VaR 95 \ 99				-35.2% \ -52.9%		-21.6% \ -42.4%
CVaR 95 \ 99				-45.9% \ -58.9%		-36.1% \ -65.0%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

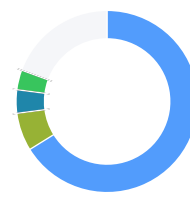
COMPOSITION BY CURRENCIES

- USD 68.8%
- EUR 8.0%
- JPY 6.8%
- GBP 4.3%
- Others 12.1%



COMPOSITION BY COUNTRIES

- US 66.2%
- JP 6.8%
- GB 4.2%
- CA 3.5%
- Others 19.4%



TOP COMPONENTS AS OF 30-Sep-2022

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.02%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.86%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.25%
TESLA INC	TSLA UW Equity	US	USD	1.53%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.29%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.16%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.06%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.97%
EXXON MOBIL CORP	XOM UN Equity	US	USD	0.82%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	0.77%

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