

FACTSHEET - AS OF 14-Jan-2021

Solactive Core Developed Markets Large & Mid Cap USD Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5XD8 / SLA5XD	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWMUN Index / .SFWMUN	Last Price	2543.74
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	1575		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	3.61%	12.48%	20.12%	15.28%	1.81%	154.37%
Performance (p.a.)	-	-	-	-	-	11.32%
Volatility (p.a.)	8.53%	13.35%	13.84%	28.89%	9.81%	14.11%
High	2558.53	2558.53	2558.53	2558.53	2558.53	2558.53
Low	2453.76	2126.42	2116.22	1471.16	2480.66	894.65
Sharpe Ratio	6.31	4.57	3.24	0.53	6.06	0.78
Max. Drawdown	-1.24%	-5.97%	-7.96%	-33.91%	-0.86%	-33.91%
VaR 95 \ 99				-43.5% \ -117.5%		-19.5% \ -40.1%
CVaR 95 \ 99				-81.7% \ -161.5%		-34.9% \ -67.4%

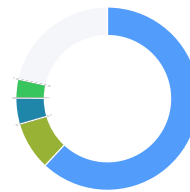
Composition by Currencies

- USD 64.6%
- EUR 9.5%
- JPY 8.5%
- GBP 4.7%
- Others 12.6%



Composition by Countries

- US 61.9%
- JP 8.5%
- GB 4.6%
- CA 3.3%
- Others 21.6%



TOP COMPONENTS AS OF 14-Jan-2021

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.38%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.16%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.65%
TESLA INC	TSLA UW Equity	US	USD	1.25%
FACEBOOK INC	FB UW Equity	US	USD	1.17%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.02%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.00%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.84%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.67%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.67%

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