

Solactive Core Developed Markets Pacific ex Japan Large & Mid Cap USD Index NTR

DESCRIPTION

The Solactive Core Developed Markets Pacific ex Japan 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 Pacific market. 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



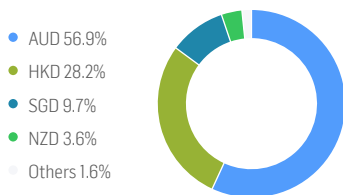
CHARACTERISTICS

ISIN / WKN	DE000SLA5XN7 / SLA5XN	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWPJUN Index / .SFWPJUN	Last Price	1423.53
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	158		

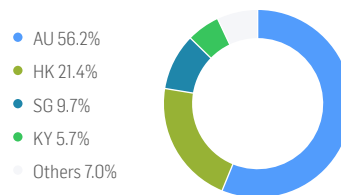
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.84%	2.80%	20.85%	-4.35%	-6.89%	42.35%
Performance (p.a.)	-	-	-	-	-	4.25%
Volatility (p.a.)	13.87%	14.73%	20.75%	26.52%	28.81%	15.54%
High	1442.04	1457.31	1457.31	1587.40	1587.40	1587.40
Low	1361.13	1361.13	1188.51	968.14	968.14	862.53
Sharpe Ratio	2.92	0.79	2.25	-0.18	-0.30	0.25
Max. Drawdown	-1.82%	-6.60%	-7.13%	-39.01%	-39.01%	-39.01%
VaR 95 \ 99				-34.6% \ -109.1%		-23.6% \ -41.9%
CVaR 95 \ 99				-79.4% \ -125.0%		-37.5% \ -68.5%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 23-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
AIA GROUP LTD	1299 HK Equity	HK	HKD	7.19%
CSL LTD ORD	CSL AT Equity	AU	AUD	5.59%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	5.13%
BHP GROUP LTD	BHP AT Equity	AU	AUD	4.44%
HONG KONG EXCHANGES & CLEARING ORD	388 HK Equity	HK	HKD	3.55%
WESTPAC BANKING CORPORATION	WBC AT Equity	AU	AUD	2.84%
NATIONAL AUSTRALIA BANK LTD	NAB AT Equity	AU	AUD	2.69%
WESFARMERS LTD	WES AT Equity	AU	AUD	2.22%
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	ANZ AT Equity	AU	AUD	2.20%
WOOLWORTHS GROUP LTD	WOW AT Equity	AU	AUD	2.05%

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