

FACTSHEET - AS OF 03-May-2023

Solactive Core Switzerland Large & Mid Cap Index NTR

DESCRIPTION

The Solactive Core Switzerland 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 Swiss 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 CHF and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



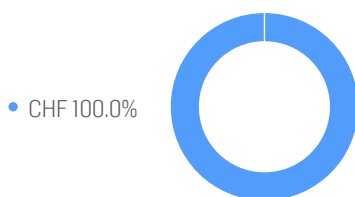
CHARACTERISTICS

ISIN / WKN	DE000SLA6D95 / SLA6D9	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWCHN Index / .SFWCHN	Last Price	2256.19
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	CHF	History	Available daily back to 02.05.2012
Index Members	25		

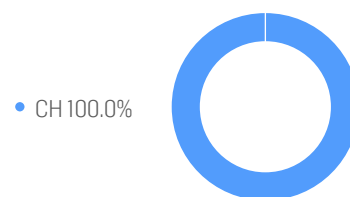
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	4.54%	4.70%	8.08%	-0.79%	9.12%	125.62%
Performance (p.a.)						7.68%
Volatility (p.a.)	7.37%	11.52%	12.25%	14.02%	11.97%	14.88%
High	2256.19	2256.19	2256.19	2272.19	2256.19	2485.31
Low	2152.76	2041.56	2041.56	1960.50	2041.56	932.63
Max. Drawdown	-1.33%	-6.58%	-7.52%	-13.79%	-7.52%	-26.27%
VaR 95 \ 99				-23.0% \ -40.5%		-22.5% \ -40.5%
CVaR 95 \ 99				-30.5% \ -41.4%		-35.8% \ -62.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 03-May-2023

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	24.65%
NOVARTIS AG	NOVN SE Equity	CH	CHF	16.25%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	15.37%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	5.33%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	5.01%
UBS GROUP AG	UBSG SE Equity	CH	CHF	4.31%
ABB LTD-REG	ABBN SE Equity	CH	CHF	3.99%
LONZA GROUP AG	LONN SE Equity	CH	CHF	3.36%
SIKA AG	SIKA SE Equity	CH	CHF	2.92%
ALCON INC	ALC SE Equity	CH	CHF	2.55%

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