

FACTSHEET - AS OF 15-Jan-2021

Goldman Sachs Manufacturing Revolution Index

DESCRIPTION

The Goldman Sachs Manufacturing Revolution Index (the "Index") is designed to deliver exposure to companies with common equity securities listed on exchanges in certain developed markets that may benefit from the on-going technology-driven transformation of the manufacturing industry (the "Manufacturing Revolution Theme"). This transformation includes the use of new materials and energy sources to supply the manufacturing process, the application of new methods and processes, and the manufacture of new products. The focus of the Index is to identify and weight companies that are originating new solutions for manufacturing, as well as companies that are deploying new solutions to solve business problems.

HISTORICAL PERFORMANCE



CHARACTERISTICS

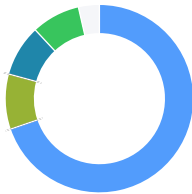
| | | | |
|---------------------|--------------------------|------------------------|--------------------------------------------|
| ISIN / WKN | DE000SLA6Z24 / SLA6Z2 | Base Value / Base Date | 1000 Points / 16.08.2013 |
| Bloomberg / Reuters | MOTIFMR Index / .MOTIFMR | Last Price | 3757.85 |
| Index Calculator | Solactive AG | Dividends | Reinvested (Total Return Index) |
| Index Type | Net Total Return | Calculation | 08:00am to 10:50pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 16.08.2013 |
| Index Members | 124 | | |

STATISTICS

| | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|------------------|---------|-----------------|
| Performance | 13.47% | 36.62% | 64.29% | 76.90% | 8.35% | 275.78% |
| Performance (p.a.) | - | - | - | - | - | 19.54% |
| Volatility (p.a.) | 19.41% | 21.13% | 21.52% | 35.44% | 25.34% | 18.44% |
| High | 3862.25 | 3862.25 | 3862.25 | 3862.25 | 3862.25 | 3862.25 |
| Low | 3311.90 | 2624.21 | 2259.17 | 1363.38 | 3468.20 | 960.96 |
| Sharpe Ratio | 18.83 | 12.04 | 8.07 | 2.20 | 23.87 | 1.04 |
| Max. Drawdown | -2.70% | -4.73% | -7.85% | -38.47% | -2.70% | -38.47% |
| VaR 95 \ 99 | | | | -57.4% \ -140.7% | | -27.5% \ -51.5% |
| CVaR 95 \ 99 | | | | -98.1% \ -177.9% | | -45.1% \ -84.1% |

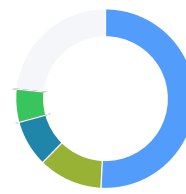
Composition by Currencies

- USD 69.7%
- EUR 9.5%
- HKD 8.8%
- JPY 8.4%
- Others 3.6%



Composition by Countries

- US 50.8%
- KY 11.6%
- JP 8.4%
- CN 6.0%
- Others 23.3%



TOP COMPONENTS AS OF 15-Jan-2021

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------------|----------------|---------|----------|------------------|
| TESLA INC | TSLA UW Equity | US | USD | 10.72% |
| NIO INC - ADR | NIO UN Equity | KY | USD | 6.45% |
| BYD CO LTD | 1211 HK Equity | CN | HKD | 3.23% |
| JIANGXI GANFENG LITHIUM CO LTD | 1772 HK Equity | CN | HKD | 2.46% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 2.19% |
| ABB LTD-REG | ABBN SE Equity | CH | CHF | 2.08% |
| ALIGN TECHNOLOGY INC | ALGN UW Equity | US | USD | 1.96% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 1.73% |
| ROCKWELL AUTOMATION INC | ROK UN Equity | US | USD | 1.70% |
| KEYENCE CORP ORD | 6861 JT Equity | JP | JPY | 1.61% |

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