

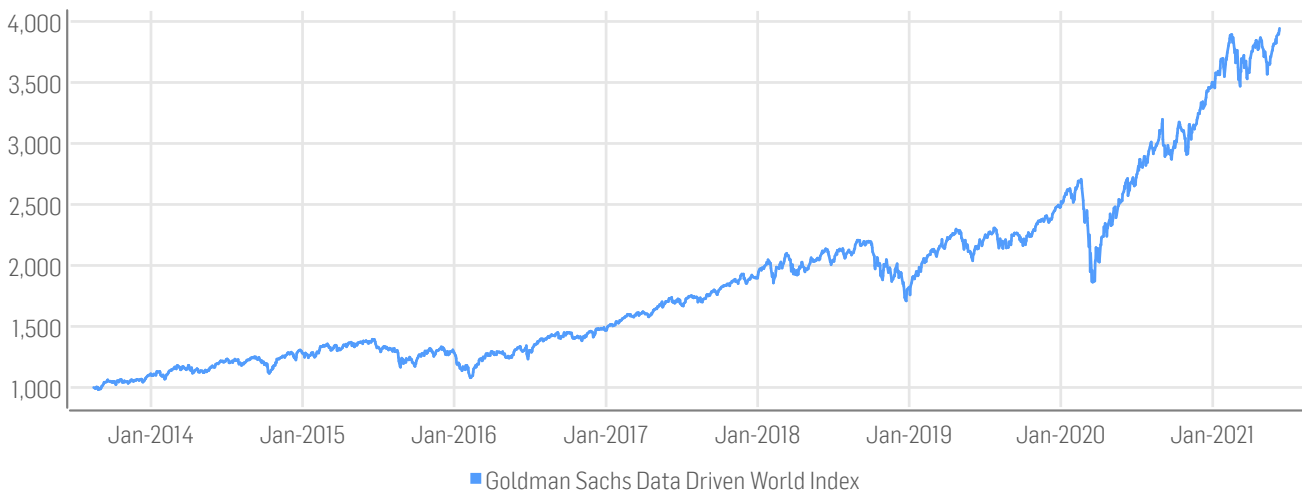
FACTSHEET - AS OF 11-JUN-2021

Goldman Sachs Data Driven World Index

DESCRIPTION

The Goldman Sachs Data-Driven World 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 rapid increase in electronically recorded data in the world and its impact on the lifecycle of data delivery and processing (the "Data-Driven World Theme"). This lifecycle includes the recording, transmission, storage and processing, securing and analysis of data. The focus of the Index is to identify and weight companies that are originating data solutions, as well as companies that are deploying data solutions to solve business problems.

HISTORICAL PERFORMANCE



CHARACTERISTICS

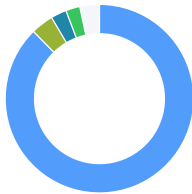
ISIN / WKN	DE000SLA6ZZ4 / SLA6ZZ	Base Value / Base Date	1000 Points / 16.08.2013
Bloomberg / Reuters	MOTIFDDW Index / .MOTIFDDW	Last Price	3943.93
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	08:00am to 10:50pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 16.08.2013
Index Members	121		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	10.55%	7.67%	19.49%	47.90%	12.62%	294.39%
Performance (p.a.)	-	-	-	-	-	19.18%
Volatility (p.a.)	15.38%	17.00%	19.16%	20.04%	19.97%	18.72%
High	3943.93	3943.93	3943.93	3943.93	3943.93	3943.93
Low	3567.68	3529.36	3320.68	2651.28	3455.14	981.53
Sharpe Ratio	15.53	2.05	2.26	2.42	1.53	1.01
Max. Drawdown	-0.84%	-7.75%	-10.87%	-10.87%	-10.87%	-31.19%
VaR 95 \ 99				-35.4% \ -49.1%		-28.8% \ -55.7%
CVaR 95 \ 99				-46.5% \ -70.0%		-46.9% \ -80.1%

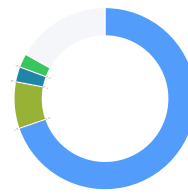
Composition by Currencies

- USD 87.6%
- EUR 3.9%
- JPY 2.7%
- KRW 2.4%
- Others 3.4%



Composition by Countries

- US 69.7%
- KY 8.3%
- JP 2.7%
- DE 2.4%
- Others 16.9%



TOP COMPONENTS AS OF 11-Jun-2021

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.41%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.57%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.23%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.16%
FACEBOOK INC	FB UW Equity	US	USD	2.90%
APPLE INC	AAPL UW Equity	US	USD	2.86%
ZSCALER INC	ZS UW Equity	US	USD	2.15%
FORTINET INC	FTNT UW Equity	US	USD	2.08%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.01%
INTEL CORP	INTC UW Equity	US	USD	1.94%

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