

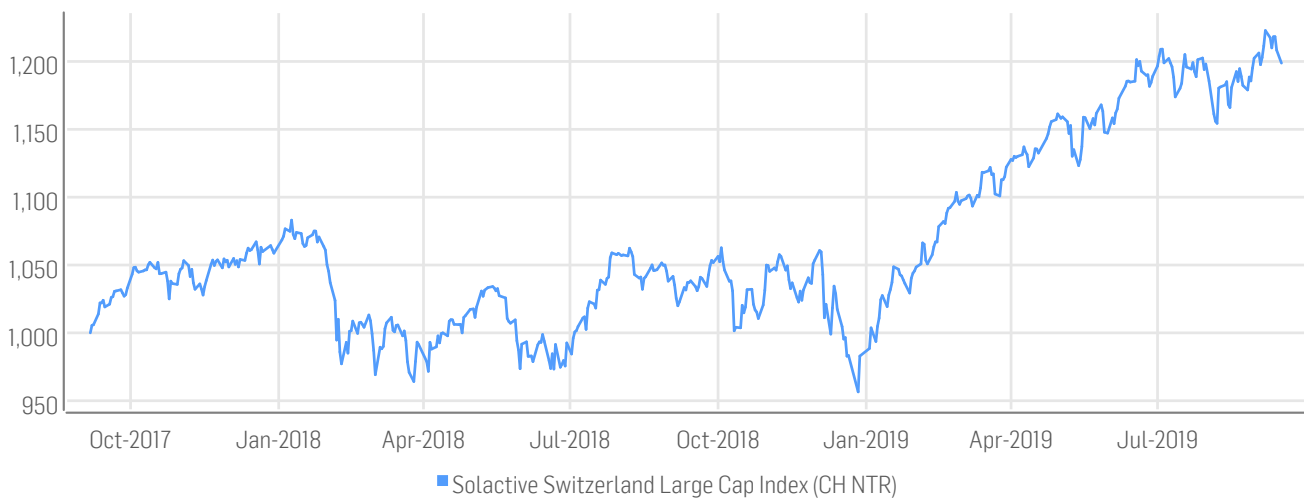
FACTSHEET - AS OF 16-Sep-2019

Solactive Switzerland Large Cap Index (CH NTR)

DESCRIPTION

The Solactive Switzerland Large Cap Index NTR is part of the Solactive Switzerland Benchmark Series, a set of indices that tracks various size segments of the Swiss market. The index intends to track the performance of the largest 20 stocks in the Swiss market. It is calculated as a Net Total Return index in CHF and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE*



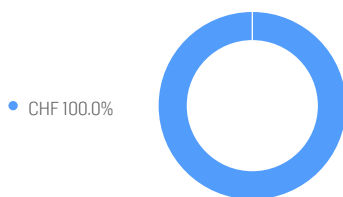
CHARACTERISTICS

ISIN / WKN	DE000SLA8L77 / SLA8L7	Base Value / Base Date	1000 Points / 06.09.2017
Bloomberg / Reuters	/ .SOLCHLCC	Last Price	1198.77
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	9:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	CHF	History	Available daily back to 06.09.2017
Index Members	20		

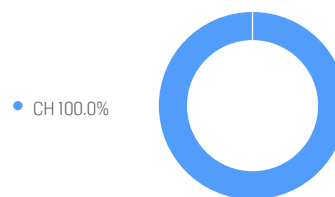
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.5%	-0.2%	7.4%	15.2%	22.0%	19.9%
Performance (p.a.)	-	-	-	-	-	9.4%
Volatility (p.a.)	10.5%	11.8%	11.0%	12.9%	10.6%	12.3%
High	1222.80	1222.80	1222.80	1222.80	1222.80	1222.80
Low	1179.00	1154.40	1100.86	956.49	988.50	956.49
Sharpe Ratio	1.92	-0.07	1.41	1.20	3.04	0.76
Max. Drawdown	-2.0%	-4.5%	-4.5%	-10.0%	-4.5%	-11.7%
VaR 95 \ 99				-19.3% \ -43.9%		-19.8% \ -34.6%
CVaR 95 \ 99				-30.9% \ -47.5%		-28.4% \ -44.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 16-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	26.65%
NOVARTIS AG	NOVN SE Equity	CH	CHF	18.34%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	16.66%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	4.85%
UBS GROUP AG	UBSG SE Equity	CH	CHF	3.70%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	3.55%
ABB LTD-REG	ABBN SE Equity	CH	CHF	3.35%
SWISS RE AG	SREN SE Equity	CH	CHF	2.83%
CREDIT SUISSE GROUP AG	CSGN SE Equity	CH	CHF	2.83%
ALCON INC	ALC SE Equity	CH	CHF	2.52%

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