

FACTSHEET - AS OF 12-Nov-2019

Solactive Deutscher Maschinenbau Total Return Index

DESCRIPTION

The Solactive Deutscher Maschinenbau Index includes German companies which are active in the engineering sector. It is adjusted semi-annually and calculated as a total return index in EUR.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000SLA0DM2 / SLA0DM	Base Value / Base Date	100 Points / 11.03.2011
Bloomberg / Reuters	SOLDM Index / .SOLDM	Last Price	169.57
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 11.03.2011
Index Members	15		

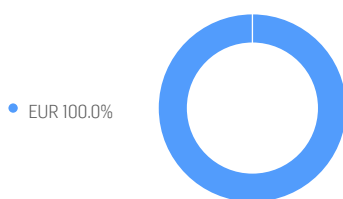
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	10.9%	22.4%	-7.6%	-9.1%	3.7%	73.7%
Performance (p.a.)	-	-	-	-	-	6.6%
Volatility (p.a.)	16.5%	23.5%	23.3%	24.6%	23.8%	20.8%
High	169.65	169.65	183.56	208.62	208.62	291.85
Low	152.01	136.79	136.79	136.79	136.79	68.83
Sharpe Ratio	15.36	5.43	-0.62	-0.36	0.19	0.33
Max. Drawdown	-1.8%	-12.9%	-25.5%	-34.4%	-34.4%	-53.1%
VaR 95 \ 99				-48.3% \ -70.6%		-36.0% \ -59.1%
CVaR 95 \ 99				-59.9% \ -71.6%		-50.1% \ -73.8%

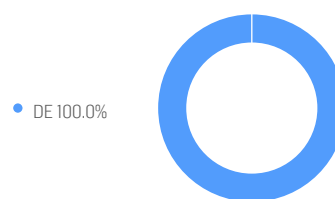
STATISTICS - GBS - Solactive GBS Germany Large & Mid Cap Index TR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	6.3%	15.7%	6.9%	14.8%	24.0%	92.7%
Performance (p.a.)	-	-	-	-	-	7.9%
Volatility (p.a.)	8.4%	13.5%	14.5%	14.9%	14.1%	18.7%
High	1037.12	1037.12	1037.12	1037.12	1037.12	1067.47
Low	971.58	886.55	886.55	820.76	824.54	390.90
Sharpe Ratio	13.18	6.02	1.04	1.03	2.02	0.43
Max. Drawdown	-0.8%	-4.3%	-9.8%	-9.8%	-9.8%	-32.4%
VaR 95 \ 99				-25.4% \ -43.3%		-31.3% \ -52.9%
CVaR 95 \ 99				-36.1% \ -50.5%		-45.2% \ -68.0%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 12-Nov-2019

Company	Ticker	Country	Currency	Index Weight (%)
PFEIFFER VACUUM TECHNOLOGY AG	PFV GY Equity	DE	EUR	8.76%
BILFINGER SE	GBF GY Equity	DE	EUR	8.16%
GEA GROUP AKTIENGESELLSCHAFT	GIA GY Equity	DE	EUR	8.00%
KION GROUP AG	KGX GY Equity	DE	EUR	7.64%
JENOPTIK AG	JEN GY Equity	DE	EUR	7.20%
DMG MORI AG	GIL GY Equity	DE	EUR	6.86%
HEIDELBERGER DRUCKMASCHINEN AG	HDD GY Equity	DE	EUR	6.70%
INDUS HOLDING AG	INH GY Equity	DE	EUR	6.65%
KOENIG & BAUER AG	SKB GY Equity	DE	EUR	6.56%
DUERR AG	DUE GY Equity	DE	EUR	6.48%
KRONES AG	KRN GY Equity	DE	EUR	6.31%
JUNGHEINRICH AG PREF	JUN3 GY Equity	DE	EUR	6.20%
WACKER NEUSON SE	WAC GY Equity	DE	EUR	5.30%
BAUER	B5A GY Equity	DE	EUR	4.68%
AUMANN AG	AAG GY Equity	DE	EUR	4.50%

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