

FACTSHEET - AS OF 06-May-2021

Solactive GBS Germany Large & Mid Cap USD Index NTR

DESCRIPTION

The Solactive GBS Germany Large & Mid Cap USD Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the German market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



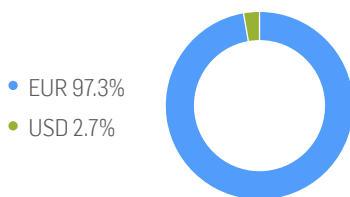
CHARACTERISTICS

ISIN / WKN	DE000SLA34D7 / SLA34D	Base Value / Base Date	612.11 Points / 08.05.2006
Bloomberg / Reuters	SDELMCUN Index/ .SDELMCUN	Last Price	1251.19
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	45		

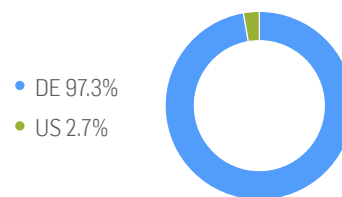
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.85%	7.94%	24.40%	53.44%	10.13%	104.41%
Performance (p.a.)	-	-	-	-	-	4.88%
Volatility (p.a.)	16.40%	14.65%	15.44%	21.89%	14.89%	24.90%
High	1270.50	1270.50	1270.50	1270.50	1270.50	1270.50
Low	1226.95	1134.50	1043.96	780.34	1121.47	350.48
Sharpe Ratio	1.52	2.47	3.60	2.47	2.15	0.18
Max. Drawdown	-3.43%	-3.66%	-3.96%	-14.40%	-3.96%	-62.42%
VaR 95 \ 99				-31.7% \ -70.2%		-38.6% \ -73.8%
CVaR 95 \ 99				-56.0% \ -80.5%		-61.9% \ -101.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 06-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	9.66%
SIEMENS AG	SIE GY Equity	DE	EUR	9.32%
ALLIANZ SE	ALV GY Equity	DE	EUR	7.21%
BASF SE	BAS GY Equity	DE	EUR	5.31%
DAIMLER AG	DAI GY Equity	DE	EUR	4.98%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	4.42%
BAYER AG	BAYN GY Equity	DE	EUR	4.36%
DEUTSCHE POST AG	DPW GY Equity	DE	EUR	4.18%
ADIDAS AG	ADS GY Equity	DE	EUR	3.73%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	3.35%

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