FACTSHEET - AS OF 03-May-2023
Solactive Core Germany Large & Mid Cap Index PR

DESCRIPTION

The Solactive Core Germany Large & Mid Cap Index PR is part of the Solactive Core Index Family which includes benchmark indices for developed and emerging market countries. The index is derived from the corresponding Solactive Global Benchmark Series index and tracks the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the German market. At the same time, it seeks to exclude companies which are (1) involved in the manufacture of controversial weapons (2) persistent violators of the UN Global Compact and/or (3) pure coal mining companies, such exclusions which are determined by reference to the "Future World Protection List" published by Legal & General Investment Management Limited. The index is calculated as a Price Return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SLA5Y42 / SLA5Y4	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWDEP Index / .SFWDEP	Last Price	1612.80
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.05.2012
Index Members	47		

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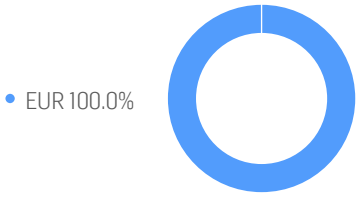
STATISTICS

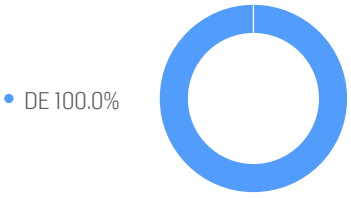
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.72%	-0.56%	17.68%	12.01%	12.87%	61.28%
Performance (p.a.)						4.44%
Volatility (p.a.)	8.04%	15.99%	16.38%	19.28%	15.51%	18.97%
High	1630.25	1630.25	1630.25	1630.25	1630.25	1797.13
Low	1595.30	1519.81	1370.54	1228.17	1428.94	875.25
Sharpe Ratio*	0.77	-0.32	2.21	0.48	2.58	0.08
Max. Drawdown	-1.73%	-6.35%	-6.35%	-19.54%	-6.35%	-42.74%
VaR 95 \ 99				-34.6% \ -51.0%		-30.7% \ -54.9%
CVaR 95 \ 99				-43.2% \ -52.7%		-46.0% \ -73.4%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 03-May-2023

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	11.45%
SIEMENS AG	SIE GY Equity	DE	EUR	10.69%
ALLIANZ SE	ALV GY Equity	DE	EUR	7.82%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	6.18%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	5.20%
BAYER AG	BAYN GY Equity	DE	EUR	4.86%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	4.26%
DEUTSCHE POST AG	DPW GY Equity	DE	EUR	3.86%
BASF SE	BAS GY Equity	DE	EUR	3.81%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	3.66%

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