

FACTSHEET - AS OF 15-Apr-2021

Solactive Core Germany Large & Mid Cap Index NTR

DESCRIPTION

The Solactive Core Germany Large & Mid Cap Index NTR 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 Net Total Return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



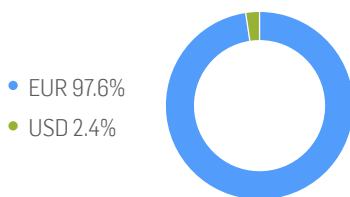
CHARACTERISTICS

ISIN / WKN	DE000SLA5Y59 / SLA5Y5	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWDEN Index / .SFWDEN	Last Price	2072.58
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.05.2012
Index Members	43		

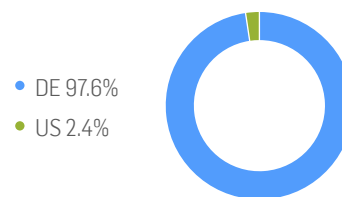
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.67%	9.92%	15.68%	39.24%	11.03%	107.26%
Performance (p.a.)	-	-	-	-	-	8.48%
Volatility (p.a.)	8.73%	12.56%	16.65%	21.03%	12.15%	18.85%
High	2072.58	2072.58	2072.58	2072.58	2072.58	2072.58
Low	1974.66	1853.76	1587.71	1433.95	1853.76	886.92
Sharpe Ratio	8.57	3.77	2.10	1.92	3.66	0.48
Max. Drawdown	-1.59%	-2.90%	-11.38%	-13.08%	-3.39%	-39.93%
VaR 95 \ 99				-32.7% \ -65.7%		-30.1% \ -54.9%
CVaR 95 \ 99				-53.9% \ -68.2%		-46.0% \ -75.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 15-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	9.88%
SIEMENS AG	SIE GY Equity	DE	EUR	9.58%
ALLIANZ SE	ALV GY Equity	DE	EUR	7.52%
BASF SE	BAS GY Equity	DE	EUR	5.53%
DAIMLER AG	DAI GY Equity	DE	EUR	5.31%
BAYER AG	BAYN GY Equity	DE	EUR	4.40%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	4.40%
ADIDAS AG	ADS GY Equity	DE	EUR	4.12%
DEUTSCHE POST AG	DPW GY Equity	DE	EUR	4.01%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	3.90%

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