

FACTSHEET - AS OF 15-Apr-2021

Solactive Core Germany Large & Mid Cap Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE



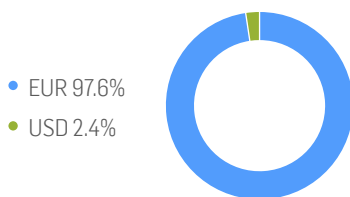
CHARACTERISTICS

| | | | |
|---------------------|------------------------|------------------------|--|
| ISIN / WKN | DE000SLA5Y67 / SLA5Y6 | Base Value / Base Date | 1000 Points / 02.05.2012 |
| Bloomberg / Reuters | SFWDEG Index / .SFWDEG | Last Price | 2222.03 |
| Index Calculator | Solactive AG | Dividends | Included (Total Return Index) |
| Index Type | 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 | | |

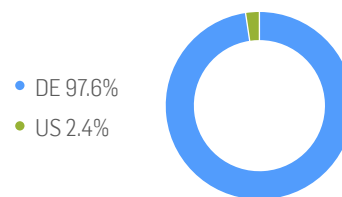
STATISTICS

| | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 4.74% | 10.09% | 15.86% | 40.45% | 11.20% | 122.20% |
| Performance (p.a.) | - | - | - | - | - | 9.33% |
| Volatility (p.a.) | 8.77% | 12.59% | 16.66% | 21.04% | 12.17% | 18.85% |
| High | 2222.03 | 2222.03 | 2222.03 | 2222.03 | 2222.03 | 2222.03 |
| Low | 2115.52 | 1984.43 | 1699.63 | 1524.16 | 1984.43 | 891.43 |
| Sharpe Ratio | 8.70 | 3.83 | 2.12 | 1.98 | 3.71 | 0.52 |
| Max. Drawdown | -1.59% | -2.89% | -11.38% | -13.07% | -3.39% | -39.01% |
| VaR 95 \ 99 | | | | -32.7% \ -65.7% | | -30.0% \ -54.5% |
| 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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