

FACTSHEET - AS OF 03-Dec-2021

Solactive Core Italy Large & Mid Cap Index NTR

DESCRIPTION

The Solactive Core Italy 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 Italian 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



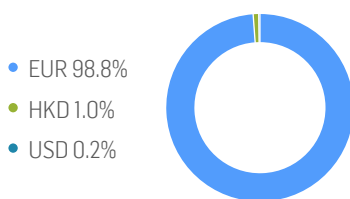
CHARACTERISTICS

ISIN / WKN	DE000SLA5ZB7 / SLA5ZB	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWITN Index / .SFWITN	Last Price	1902.69
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	33		

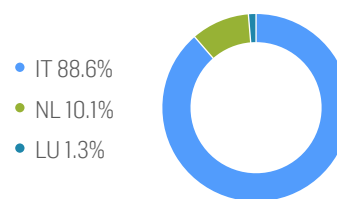
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.38%	0.29%	1.38%	15.18%	14.11%	90.27%
Performance (p.a.)	-	-	-	-	-	6.94%
Volatility (p.a.)	19.44%	16.38%	15.14%	14.33%	14.28%	22.78%
High	2019.47	2019.47	2019.47	2019.47	2019.47	2019.47
Low	1895.31	1822.13	1776.55	1605.24	1607.34	890.01
Sharpe Ratio	-2.13	0.11	0.22	1.11	1.11	0.33
Max. Drawdown	-6.15%	-6.15%	-6.45%	-6.45%	-6.45%	-41.34%
VaR 95 \ 99				-22.5% \ -44.3%		-35.1% \ -60.7%
CVaR 95 \ 99				-36.4% \ -60.2%		-54.2% \ -93.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 03-Dec-2021

Company	Ticker	Country	Currency	Index Weight (%)
ENEL SPA	ENEL IM Equity	IT	EUR	15.84%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	11.50%
ENI SPA	ENI IM Equity	IT	EUR	9.16%
FERRARI NV	RACE IM Equity	NL	EUR	7.97%
UNICREDIT SPA	UCG IM Equity	IT	EUR	7.06%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	6.60%
MONCLER SPA	MONC IM Equity	IT	EUR	4.22%
SNAM SPA	SRG IM Equity	IT	EUR	3.00%
FINECOBANK BANCA FINECO SPA	FBK IM Equity	IT	EUR	2.93%
TERNA SPA	TRN IM Equity	IT	EUR	2.90%

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