

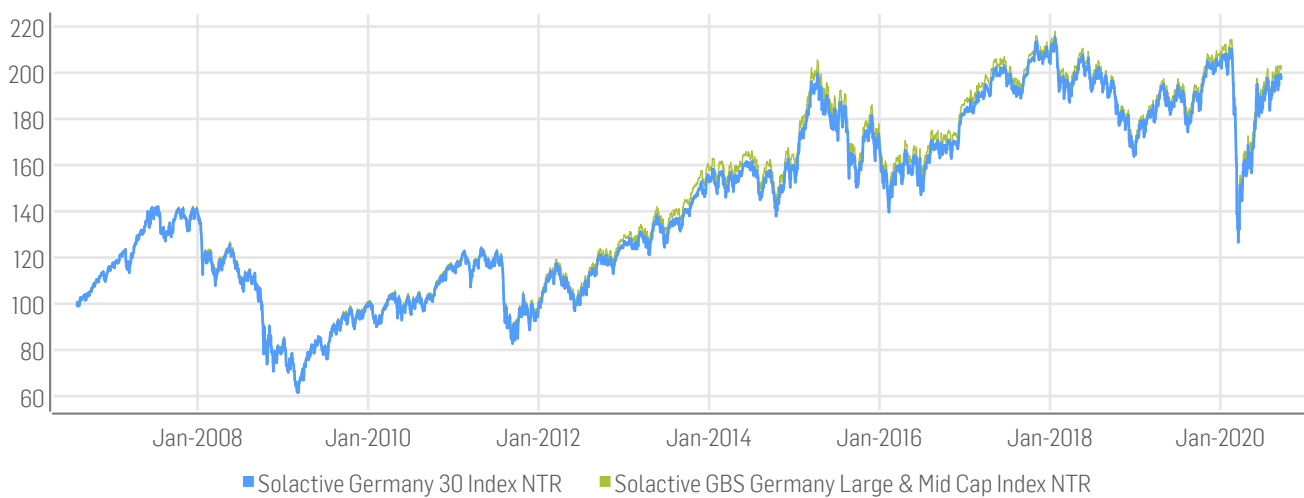
# FACTSHEET - AS OF 18-Sep-2020

## Solactive Germany 30 Index NTR

### DESCRIPTION

The Solactive Germany 30 Index tracks the price movements of the 30 largest companies in Germany. Constituents are selected and weighted based on free float market capitalization with weight restrictions of 10% per security. The index is a net total return index published in EUR. It is reconstituted annually with quarterly IPO reviews to account for new listings and update the weights of existing members.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA7XP8 / SLA7XP	Base Value / Base Date	1000 Points / 02.08.2006
Bloomberg / Reuters	/ .SDE30N	Last Price	1973.21
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 02.08.2006
Index Members	30		

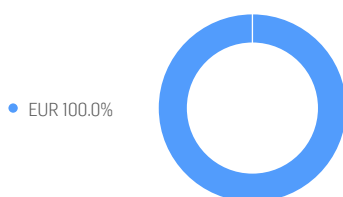
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.11%	5.63%	46.61%	4.52%	-2.88%	97.32%
Performance (p.a.)	-	-	-	-	-	4.93%
Volatility (p.a.)	17.65%	19.91%	32.19%	31.90%	36.46%	22.40%
High	1992.40	1992.40	1992.40	2103.06	2103.06	2151.36
Low	1919.69	1827.42	1323.09	1266.36	1266.36	614.44
Sharpe Ratio	0.85	1.28	3.66	0.16	-0.10	0.24
Max. Drawdown	-3.07%	-7.01%	-7.04%	-39.78%	-39.78%	-56.74%
VaR 95 \ 99				-58.1% \ -96.3%		-34.7% \ -63.7%
CVaR 95 \ 99				-86.3% \ -175.6%		-54.4% \ -91.3%

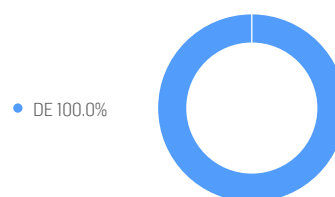
## STATISTICS - GBS - Solactive GBS Germany Large & Mid Cap Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.94%	5.70%	45.24%	4.86%	-2.75%	101.13%
Performance (p.a.)	-	-	-	-	-	5.07%
Volatility (p.a.)	17.70%	19.59%	30.61%	30.54%	35.02%	21.77%
High	992.10	992.10	992.10	1047.27	1047.27	1064.08
Low	957.67	910.27	663.96	635.78	635.78	303.11
Sharpe Ratio	0.71	1.31	3.72	0.18	-0.10	0.25
Max. Drawdown	-3.07%	-6.66%	-6.82%	-39.29%	-39.29%	-56.36%
VaR 95 \ 99				-56.9% \ -92.6%		-33.8% \ -63.4%
CVaR 95 \ 99				-84.3% \ -171.9%		-53.2% \ -89.0%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 18-Sep-2020

Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS AG	SIE GY Equity	DE	EUR	10.37%
SAP SE	SAP GY Equity	DE	EUR	10.06%
ALLIANZ SE	ALV GY Equity	DE	EUR	8.06%
BAYER AG	BAYN GY Equity	DE	EUR	6.10%
ADIDAS AG	ADS GY Equity	DE	EUR	5.52%
BASF SE	BAS GY Equity	DE	EUR	5.40%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	5.25%
DEUTSCHE POST AG	DPW GY Equity	DE	EUR	4.19%
DAIMLER AG	DAI GY Equity	DE	EUR	3.94%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	3.65%

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