

FACTSHEET - AS OF 20-May-2022

Solactive Brand Total Return Index

DESCRIPTION

The Solactive Brand Index tracks the price movement of German companies that achieve the highest ranking in the strongest company brand category in the market research study Best Brands™ conducted annually by the GfK group. These companies must be German companies and listed on a stock exchange. It is annually adjusted following the publication of the new market study. It is a total return index that is calculated in Euro.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000A0MEWD3 / A0MEWD	Base Value / Base Date	100 Points / 28.02.2007
Bloomberg / Reuters	SBOXEBB Index / .SBOXBB	Last Price	230.68
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 28.02.2007
Index Members	22		

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STATISTICS

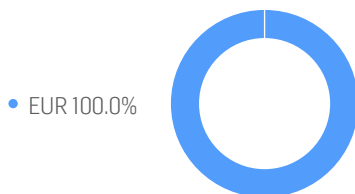
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.17%	-14.61%	-21.99%	-21.67%	-18.23%	136.69%
Performance (p.a.)						5.83%
Volatility (p.a.)	24.47%	35.92%	30.16%	23.59%	31.80%	22.44%
High	248.60	264.67	295.37	307.21	294.10	307.21
Low	224.58	216.56	216.56	216.56	216.56	51.63
Sharpe Ratio*	-2.18	-1.30	-1.29	-0.91	-1.27	0.29
Max. Drawdown	-9.66%	-19.83%	-26.76%	-29.51%	-26.37%	-57.31%
VaR 95 \ 99				-37.1% \ -75.0%		-34.9% \ -64.6%
CVaR 95 \ 99				-58.7% \ -86.3%		-53.5% \ -85.0%

* 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).

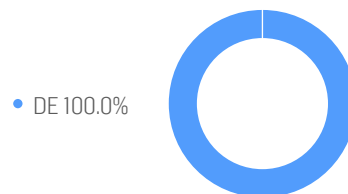
STATISTICS - GBS - Solactive GBS Germany Large & Mid Cap Index TR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.69%	-9.10%	-15.47%	-11.64%	-13.56%	99.72%
Performance (p.a.)						4.65%
Volatility (p.a.)	21.18%	30.07%	25.30%	19.90%	26.73%	21.79%
High	1092.87	1136.56	1248.58	1252.82	1248.58	1252.82
Low	1005.30	978.59	978.59	978.59	978.59	281.83
Sharpe Ratio*	-1.31	-1.05	-1.12	-0.56	-1.16	0.24
Max. Drawdown	-8.01%	-15.61%	-21.62%	-21.89%	-21.62%	-55.90%
VaR 95 \ 99				-33.6% \ -60.1%		-34.2% \ -65.2%
CVaR 95 \ 99				-48.6% \ -69.5%		-53.2% \ -87.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 20-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
ADIDAS AG	ADS GY Equity	DE	EUR	11.54%
DEUTSCHE POST AG	DPW GY Equity	DE	EUR	8.91%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	7.78%
VOLKSWAGEN AG	VOW GY Equity	DE	EUR	7.19%
SAP SE	SAP GY Equity	DE	EUR	7.05%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	6.61%
PUMA SE	PUM GY Equity	DE	EUR	6.60%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	5.94%
PORSCHE AUTOMOBIL HOLDING SE	PAH3 GY Equity	DE	EUR	5.29%
BEIERSDORF AG	BEI GY Equity	DE	EUR	5.23%
SIEMENS AG	SIE GY Equity	DE	EUR	5.23%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	4.29%
CONTINENTAL AG	CON GY Equity	DE	EUR	4.17%
FRESENIUS MEDICAL CARE AG & CO KGAA	FME GY Equity	DE	EUR	3.76%
BAYER AG	BAYN GY Equity	DE	EUR	3.61%

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