

FACTSHEET - AS OF 01-Jul-2022

SOLACTIVE 5G 14% RISK CONTROL 5% DECREMENT NET EUR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

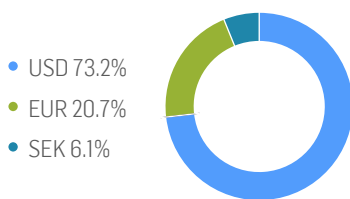
ISIN / WKN	DE000SLOB178 / SLOB17	Base Value / Base Date	100 Points / 04.01.2011
Bloomberg / Reuters	S05G14RC Index/ .S05G14RC	Last Price	158.07
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:00am to 10:53pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.01.2011
Index Members	12		

STATISTICS

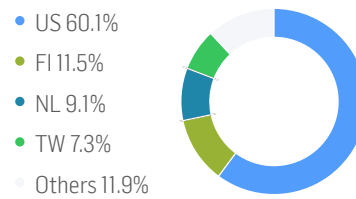
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.11%	-8.79%	-15.96%	-8.99%	-15.96%	58.07%
Performance (p.a.)						4.07%
Volatility (p.a.)	11.88%	14.16%	14.32%	14.47%	14.32%	13.55%
High	166.99	174.56	188.59	189.05	188.59	189.05
Low	158.07	158.07	158.07	158.07	158.07	81.93
Sharpe Ratio*	-3.93	-2.16	-2.03	-0.59	-2.02	0.34
Max. Drawdown	-5.34%	-9.45%	-16.18%	-16.39%	-16.18%	-26.02%
VaR 95 \ 99				-23.1% \ -43.3%		-22.3% \ -39.3%
CVaR 95 \ 99				-33.3% \ -53.3%		-32.3% \ -48.9%

* 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).

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 01-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
Money Market Position				64.50%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	4.10%
BROADCOM INC	AVGO UW Equity	US	USD	3.98%
KEYSIGHT TECHNOLOGIES INC	KEYS UN Equity	US	USD	3.63%
ANALOG DEVICES INC	ADI UW Equity	US	USD	3.51%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.23%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	3.20%
QUALCOMM INC	QCOM UW Equity	US	USD	2.94%
TAIWAN SEMICONDUCTOR-SP ADR	TSM UN Equity	TW	USD	2.58%
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	2.18%
SKYWORKS SOLUTIONS INC	SWKS UW Equity	US	USD	2.13%
SAMSUNG ELEC GDR REGS	SMSN LI Equity	KR	USD	2.05%
QORVO INC	QRVO UW Equity	US	USD	1.96%

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