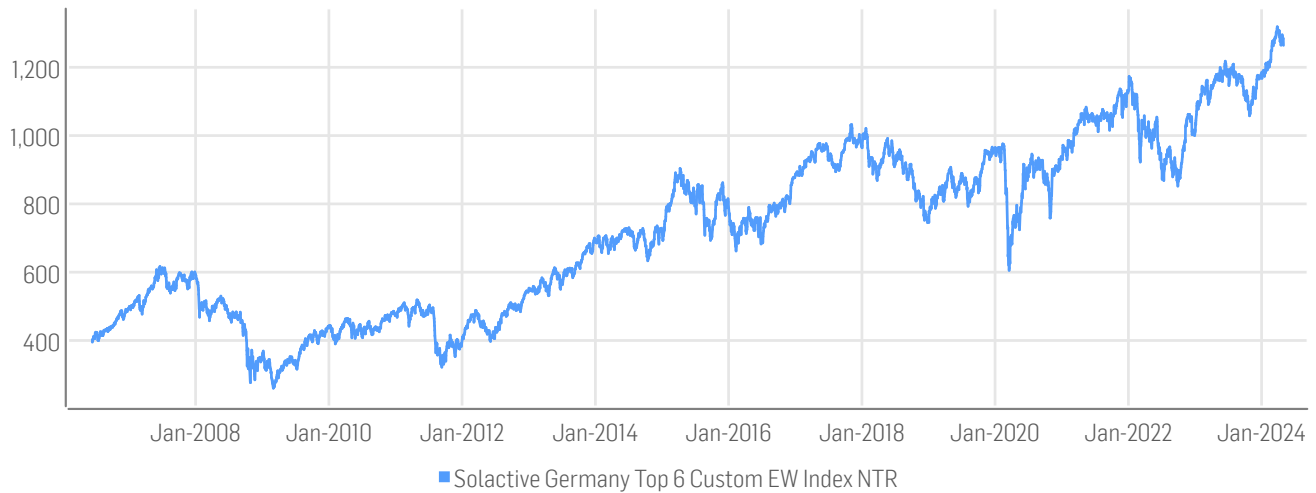


FACTSHEET - AS OF 30-Apr-2024

Solactive Germany Top 6 Custom EW Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOB40	Base Value / Base Date	394.95 Points / 14.06.2006
Bloomberg / Reuters	/ .SDET6CEN	Last Price	1264.12
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 9:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 14.06.2006
Index Members	6		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.07%	5.75%	15.95%	7.25%	7.17%	220.07%
Performance (p.a.)						6.72%
Volatility (p.a.)	15.28%	12.22%	12.30%	12.96%	12.42%	23.54%
High	1307.90	1318.70	1318.70	1318.70	1318.70	1318.70
Low	1264.12	1191.85	1090.10	1057.89	1167.54	260.42
Sharpe Ratio*	-2.86	1.76	2.53	0.27	1.52	0.12
Max. Drawdown	-4.07%	-4.14%	-4.14%	-13.14%	-4.14%	-57.78%
VaR 95 \ 99				-22.6% \ -34.0%		-36.0% \ -66.8%
CVaR 95 \ 99				-29.1% \ -39.8%		-55.8% \ -94.9%

* 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).

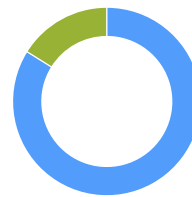
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 83.9%
• NL 16.1%



TOP COMPONENTS AS OF 30-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ALLIANZ SE	ALV GY Equity	DE	EUR	17.34%
SIEMENS AG	SIE GY Equity	DE	EUR	17.28%
SAP SE	SAP GY Equity	DE	EUR	16.97%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	16.29%
AIRBUS SE	AIR GY Equity	NL	EUR	16.13%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	15.99%

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