

# FACTSHEET - AS OF 30-Apr-2024

## Solactive Germany Top 6 Custom EW Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |              |                        |                                            |
|---------------------|--------------|------------------------|--------------------------------------------|
| ISIN / WKN          | SLOB41       | Base Value / Base Date | 339.28 Points / 14.06.2006                 |
| Bloomberg / Reuters | / .SDET6CET  | Last Price             | 1280.54                                    |
| Index Calculator    | Solactive AG | Dividends              | Reinvested                                 |
| Index Type          | 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        | -3.89%  | 6.09%   | 16.33%  | 7.69%           | 7.52%   | 277.43%         |
| Performance (p.a.) |         |         |         |                 |         | 7.71%           |
| Volatility (p.a.)  | 15.13%  | 12.13%  | 12.25%  | 12.94%          | 12.36%  | 23.54%          |
| High               | 1322.32 | 1333.24 | 1333.24 | 1333.24         | 1333.24 | 1333.24         |
| Low                | 1280.54 | 1203.47 | 1100.73 | 1068.20         | 1178.93 | 227.92          |
| Sharpe Ratio*      | -2.79   | 1.91    | 2.61    | 0.30            | 1.63    | 0.16            |
| Max. Drawdown      | -3.89%  | -3.95%  | -3.95%  | -13.15%         | -3.95%  | -57.34%         |
| VaR 95 \ 99        |         |         |         | -22.6% \ -34.0% |         | -35.9% \ -66.8% |
| CVaR 95 \ 99       |         |         |         | -29.0% \ -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).

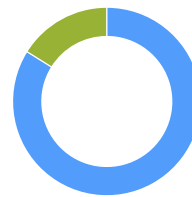
## COMPOSITION BY CURRENCIES

• 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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