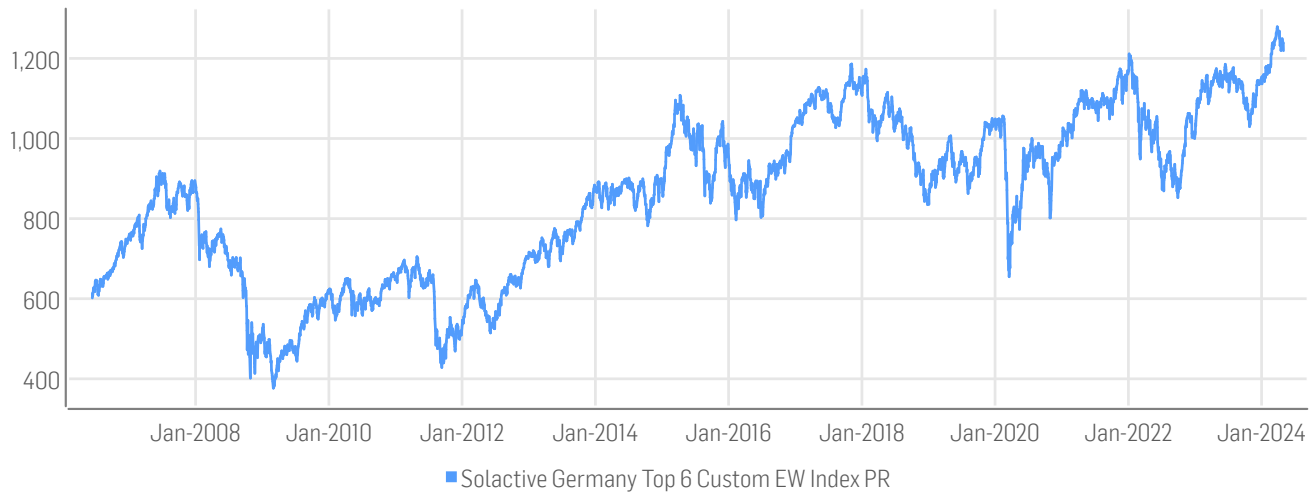


# FACTSHEET - AS OF 30-Apr-2024

## Solactive Germany Top 6 Custom EW Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |              |                        |  |
|---------------------|--------------|------------------------|--|
| ISIN / WKN          | SL0B4Z       | Base Value / Base Date | 601.73 Points / 14.06.2006                 |
| Bloomberg / Reuters | / .SDET6CEP  | Last Price             | 1219.22                                    |
| Index Calculator    | Solactive AG | Dividends              | Not included                               |
| Index Type          | Price 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            |                        |  |

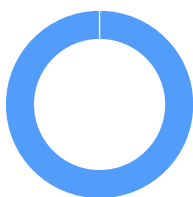
## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -4.61%  | 4.79%   | 14.90%  | 6.00%           | 6.20%   | 102.62%         |
| Performance (p.a.) |         |         |         |                 |         | 4.03%           |
| Volatility (p.a.)  | 15.83%  | 12.54%  | 12.47%  | 13.03%          | 12.66%  | 23.60%          |
| High               | 1268.54 | 1279.01 | 1279.01 | 1279.01         | 1279.01 | 1279.01         |
| Low                | 1219.22 | 1160.06 | 1061.02 | 1029.67         | 1136.39 | 376.70          |
| Sharpe Ratio*      | -3.01   | 1.35    | 2.30    | 0.17            | 1.24    | 0.01            |
| Max. Drawdown      | -4.61%  | -4.67%  | -4.67%  | -13.14%         | -4.67%  | -59.00%         |
| VaR 95 \ 99        |         |         |         | -23.6% \ -34.0% |         | -36.3% \ -67.0% |
| CVaR 95 \ 99       |         |         |         | -29.3% \ -39.8% |         | -56.1% \ -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).

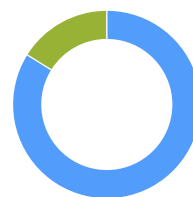
## COMPOSITION BY CURRENCIES

• 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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