

FACTSHEET - AS OF 26-Apr-2024

Solactive Germany Top 6 Select Index NTR

DESCRIPTION

The Solactive Germany Top 6 Select Index NTR intends to track the performance of the largest six securities from the XETRA Exchange. It is reconstituted quarterly and reweighted monthly. The index is calculated as a net total return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOHUQ	Base Value / Base Date	570.73 Points / 09.08.2006
Bloomberg / Reuters	/ .SODET6SN	Last Price	1274.84
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 09.08.2006
Index Members	6		

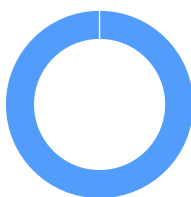
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.12%	5.56%	19.87%	8.10%	8.39%	123.37%
Performance (p.a.)						4.64%
Volatility (p.a.)	15.58%	11.84%	11.87%	12.38%	11.84%	23.98%
High	1303.60	1303.60	1303.60	1303.60	1303.60	1303.60
Low	1242.10	1186.94	1067.88	1063.49	1169.24	296.28
Sharpe Ratio*	-1.72	1.74	3.42	0.35	2.04	0.03
Max. Drawdown	-4.72%	-4.72%	-4.72%	-12.29%	-4.72%	-63.83%
VaR 95 \ 99				-21.9% \ -31.1%		-36.4% \ -68.9%
CVaR 95 \ 99				-28.0% \ -38.7%		-57.2% \ -100.6%

* 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).

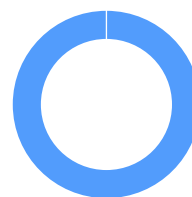
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS AG	SIE GY Equity	DE	EUR	17.05%
SAP SE	SAP GY Equity	DE	EUR	17.00%
ALLIANZ SE	ALV GY Equity	DE	EUR	16.87%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	16.51%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	16.38%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	16.18%

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