

FACTSHEET - AS OF 26-Apr-2024

Solactive Germany Small and Mid Cap Growth Index NTR

DESCRIPTION

Representation of securities from the German small and mid cap segment which exhibit growth and quality features

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOJ8C3 / SLOJ8C	Base Value / Base Date	100 Points / 14.08.2023
Bloomberg / Reuters	/ .SGGROWN	Last Price	112.41
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 14.08.2023
Index Members	19		

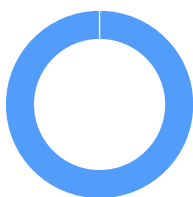
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.62%	5.84%	23.07%		6.68%	12.41%
Performance (p.a.)						18.16%
Volatility (p.a.)	14.47%	12.45%	12.75%		12.78%	12.86%
High	114.99	114.99	114.99		114.99	114.99
Low	109.58	104.02	91.31		103.16	91.31
Sharpe Ratio*	-1.52	1.77	3.80		1.41	1.11
Max. Drawdown	-4.70%	-4.70%	-4.70%		-4.70%	-8.69%
VaR 95 \ 99						-19.2% \ -31.0%
CVaR 95 \ 99						-25.6% \ -32.2%

* 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).

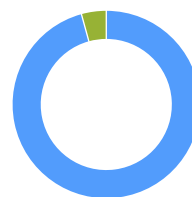
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 95.7%
• LU 4.3%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
RHEINMETALL AG	RHM GY Equity	DE	EUR	8.34%
PROSIEBENSATI MEDIA SE	PSM GY Equity	DE	EUR	6.27%
STROEER SE & CO KGAA	SAX GY Equity	DE	EUR	6.10%
ENCAVIS AG	ECV GY Equity	DE	EUR	6.07%
HENSOLDT AG	HAG GY Equity	DE	EUR	5.98%
BILFINGER SE	GBF GY Equity	DE	EUR	5.57%
CANCOM SE	COK GY Equity	DE	EUR	5.40%
SCOUT24 SE	G24 GY Equity	DE	EUR	5.18%
TALANX AG	TLX GY Equity	DE	EUR	5.18%
GEA GROUP AKTIENGESELLSCHAFT	G1A GY Equity	DE	EUR	5.15%

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