

FACTSHEET - AS OF 01-Jul-2022

Solactive Gebert-Börsenindikator AR Index

DESCRIPTION

The Solactive Gebert-Börsenindikator AR Index tracks the performance of German stocks with a high momentum. The index is calculated as a price return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2UB5 / SLA2UB	Base Value / Base Date	100 Points / 24.11.2016
Bloomberg / Reuters	SOLGEBI Index / .SOLGEBI	Last Price	161.34
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 10:00pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 24.11.2016
Index Members	10		

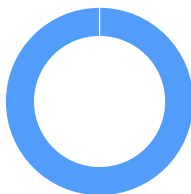
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-11.73%	-18.56%	-19.96%	-23.59%	-19.96%	61.34%
Performance (p.a.)						8.92%
Volatility (p.a.)	33.72%	32.01%	33.58%	26.27%	33.58%	22.76%
High	187.91	207.85	207.85	213.98	207.85	267.04
Low	160.76	160.76	160.76	160.76	160.76	98.30
Sharpe Ratio*	-2.30	-1.75	-1.06	-0.89	-1.06	0.42
Max. Drawdown	-14.45%	-22.66%	-22.66%	-24.87%	-22.66%	-39.80%
VaR 95 \ 99				-49.2% \ -81.5%		-37.5% \ -68.1%
CVaR 95 \ 99				-68.6% \ -99.9%		-59.3% \ -94.1%

* 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).

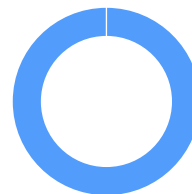
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



COMPONENTS AS OF 01-Jul-2022

Ticker	Currency	Country	Company	Index Weight (%)
RHM GY Equity	EUR	DE	RHEINMETALL AG	13.15%
HLAG GY Equity	EUR	DE	HAPAG-LLOYD AG	12.14%
HAG GY Equity	EUR	DE	HENSOLDT AG	11.30%
SDF GY Equity	EUR	DE	K+S AG	10.69%
CBK GY Equity	EUR	DE	COMMERZBANK AG	10.55%
VBK GY Equity	EUR	DE	VERBIO VEREINIGTE BIOENERGIE AG	10.16%
BOSS GY Equity	EUR	DE	HUGO BOSS AG	9.91%
MRK GY Equity	EUR	DE	MERCK KGAA	8.73%
NEM GY Equity	EUR	DE	NEMETSCHEK SE	6.97%
SIX2 GY Equity	EUR	DE	SIXT SE	6.40%

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