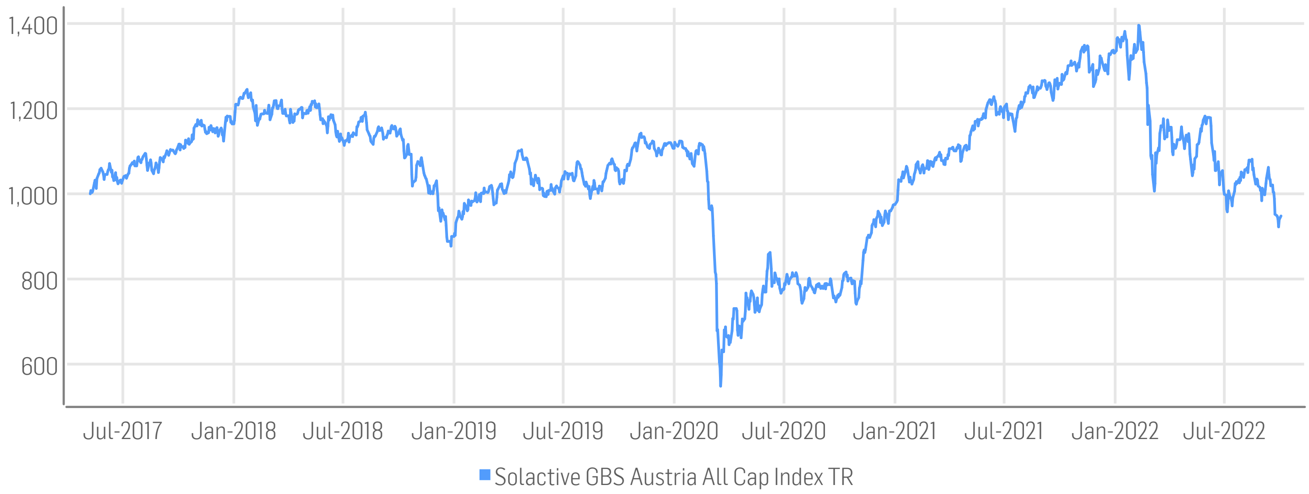
FACTSHEET - AS OF 03-Oct-2022
Solactive GBS Austria All Cap Index TR

DESCRIPTION

The Solactive GBS Austria All Cap Index TR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the all cap covering approximately the largest 100% of the free-float market capitalization in the Austrian market. It is calculated as a total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

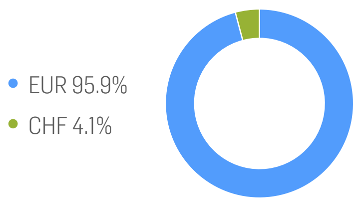
ISIN / WKN	DE000SLA4C64 / SLA4C6	Base Value / Base Date	1062.32 Points / 08.05.2006
Bloomberg / Reuters	/ .SATACT	Last Price	948.09
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	23		

STATISTICS

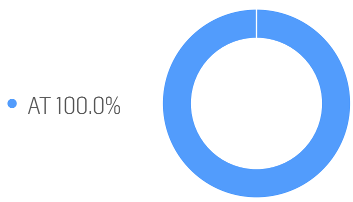
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.41%	-1.65%	-13.72%	-25.28%	-28.76%	-5.19%
Performance (p.a.)						-0.98%
Volatility (p.a.)	23.54%	22.88%	24.17%	26.51%	28.79%	23.17%
High	1062.15	1081.26	1182.62	1396.03	1396.03	1396.03
Low	922.36	922.36	922.36	922.36	922.36	548.32
Sharpe Ratio*	-2.38	-0.31	-1.10	-0.99	-1.28	-0.07
Max. Drawdown	-13.16%	-14.70%	-22.01%	-33.93%	-33.93%	-55.97%
VaR 95 \ 99				-48.3% \ -69.3%		-33.2% \ -63.3%
CVaR 95 \ 99				-69.1% \ -113.2%		-58.1% \ -109.1%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 03-Oct-2022

Company	Ticker	Country	Currency	Index Weight (%)
ERSTE GROUP BANK AG	EBS AV Equity	AT	EUR	17.79%
OMV AG	OMV AV Equity	AT	EUR	13.13%
BAWAG GROUP AG	BG AV Equity	AT	EUR	9.68%
ANDRITZ AG	ANDR AV Equity	AT	EUR	7.68%
VERBUND AG	VER AV Equity	AT	EUR	6.96%
WIENERBERGER AG	WIE AV Equity	AT	EUR	5.55%
VOESTALPINE AG	VOE AV Equity	AT	EUR	4.89%
MAYR-MELNHOF KARTON AG	MMK AV Equity	AT	EUR	4.50%
AMS-OSRAM AG	AMS SE Equity	AT	CHF	4.14%
DIE RAIFFEISEN BANK INTERNATIONAL AG	RBI AV Equity	AT	EUR	4.04%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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