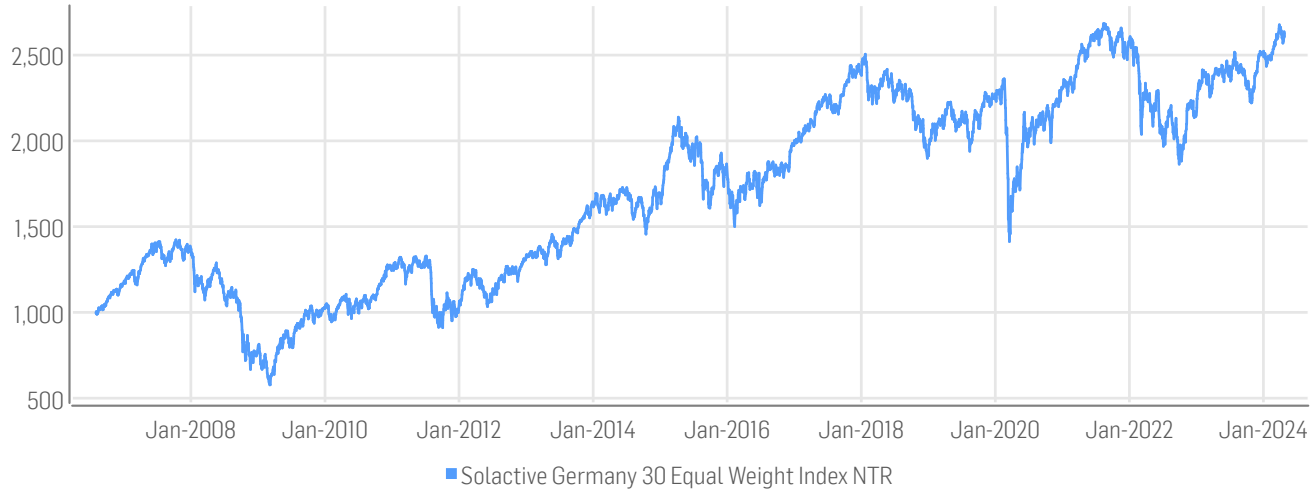
FACTSHEET - AS OF 25-Apr-2024
Solactive Germany 30 Equal Weight Index NTR

DESCRIPTION

The Solactive Germany 30 Equal Weight Index tracks the price movements of the 30 largest companies in Germany. Constituents are selected based on free float market capitalization and weighted equally. The index is a net total return index published in EUR. It is reconstituted annually with quarterly IPO reviews to account for new listings and update the weights of existing members.

HISTORICAL PERFORMANCE



CHARACTERISTICS

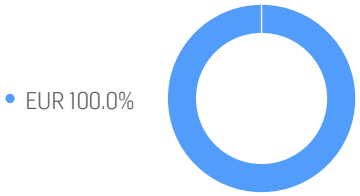
ISIN / WKN	DE000SLA7XS2 / SLA7XS	Base Value / Base Date	1000 Points / 02.08.2006
Bloomberg / Reuters	/ .SDE30EN	Last Price	2608.08
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 02.08.2006
Index Members	30		

STATISTICS

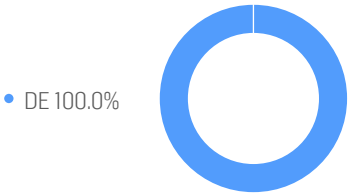
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.70%	4.68%	17.44%	8.20%	3.72%	160.81%
Performance (p.a.)						5.56%
Volatility (p.a.)	11.66%	9.14%	9.50%	11.03%	9.33%	21.44%
High	2676.90	2676.90	2676.90	2676.90	2676.90	2683.97
Low	2569.46	2470.72	2222.91	2220.86	2434.43	577.32
Sharpe Ratio*	-1.95	1.81	3.65	0.40	0.86	0.08
Max. Drawdown	-4.01%	-4.01%	-4.01%	-11.77%	-4.01%	-59.43%
VaR 95 \ 99				-18.6% \ -25.5%		-34.0% \ -61.6%
CVaR 95 \ 99				-24.6% \ -39.5%		-52.3% \ -85.5%

* 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 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	4.20%
DAIMLER TRUCK HOLDING AG	DTG GY Equity	DE	EUR	4.10%
ADIDAS AG	ADS GY Equity	DE	EUR	4.05%
SAP SE	SAP GY Equity	DE	EUR	3.85%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	3.74%
DR ING HC F PORSCHE AG	P911 GY Equity	DE	EUR	3.72%
BASF SE	BAS GY Equity	DE	EUR	3.64%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	3.58%
HEIDELBERG MATERIALS AG	HEI GY Equity	DE	EUR	3.51%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	3.49%

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