

# FACTSHEET - AS OF 30-Nov-2022

## Solactive Germany 30 Equal Weight Index TR

### 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 gross 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	DE000SLA7XT0 / SLA7XT	Base Value / Base Date	1000 Points / 02.08.2006
Bloomberg / Reuters	/ .SDE30ET	Last Price	2484.40
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	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	9.33%	10.20%	-1.97%	-9.94%	-12.95%	148.44%
Performance (p.a.)						5.73%
Volatility (p.a.)	18.95%	21.33%	21.59%	23.16%	23.64%	22.05%
High	2489.16	2489.16	2572.20	2899.03	2899.03	2983.76
Low	2233.71	2089.33	2089.33	2089.33	2089.33	586.63
Sharpe Ratio*	10.28	2.20	-0.25	-0.50	-0.65	0.20
Max. Drawdown	-2.21%	-12.57%	-18.77%	-27.93%	-27.93%	-59.02%
VaR 95 \ 99				-35.8% \ -57.1%		-34.9% \ -63.2%
CVaR 95 \ 99				-49.7% \ -68.0%		-53.6% \ -87.8%

\* 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 30-Nov-2022

Company	Ticker	Country	Currency	Index Weight (%)
DAIMLER TRUCK HOLDING AG	DTG GY Equity	DE	EUR	3.77%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	3.74%
SIEMENS AG	SIE GY Equity	DE	EUR	3.69%
HEIDELBERGCEMENT AG	HEI GY Equity	DE	EUR	3.63%
CONTINENTAL AG	CON GY Equity	DE	EUR	3.63%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	3.63%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.61%
FRESENIUS SE & CO KGAA	FRE GY Equity	DE	EUR	3.58%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	3.56%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	3.54%

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