

FACTSHEET - AS OF 01-Jul-2022

Solactive Data Intelligence Germany Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA7Z98 / SLA7Z9	Base Value / Base Date	1000 Points / 11.01.2013
Bloomberg / Reuters	/ .SOLGDIP	Last Price	2650.54
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 11/01/2013
Index Members	30		

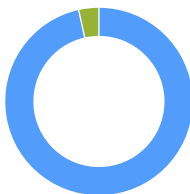
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-13.95%	-18.75%	-28.03%	-28.20%	-28.03%	165.05%
Performance (p.a.)						10.84%
Volatility (p.a.)	28.93%	24.69%	27.99%	22.42%	27.99%	19.30%
High	3150.49	3348.29	3738.60	3913.34	3738.60	3913.34
Low	2631.17	2631.17	2631.17	2631.17	2631.17	985.41
Sharpe Ratio*	-2.88	-2.28	-1.72	-1.25	-1.71	0.59
Max. Drawdown	-16.48%	-21.42%	-29.62%	-32.76%	-29.62%	-39.47%
VaR 95 \ 99				-42.7% \ -59.5%		-31.6% \ -52.6%
CVaR 95 \ 99				-56.2% \ -81.6%		-46.5% \ -74.7%

* 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).

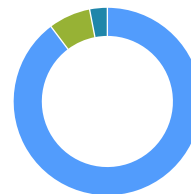
COMPOSITION BY CURRENCIES

- EUR 96.5%
- USD 3.5%



COMPOSITION BY COUNTRIES

- DE 89.7%
- NL 7.2%
- LU 3.0%



TOP COMPONENTS AS OF 01-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
SUEDZUCKER AG	SZU GY Equity	DE	EUR	4.06%
SYMRISE AG	SY1 GY Equity	DE	EUR	3.85%
CUREVAC BV	5CV GY Equity	NL	EUR	3.76%
MORPHOSYS AG	MOR GY Equity	DE	EUR	3.72%
BILFINGER SE	GBF GY Equity	DE	EUR	3.67%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	3.63%
DEUTSCHE POST AG	DPW GY Equity	DE	EUR	3.60%
VERBIO VEREINIGTE BIOENERGIE AG	VBK GY Equity	DE	EUR	3.56%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	3.54%
HENKEL AG & CO KGAA BEARER SH	HEN GY Equity	DE	EUR	3.54%

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