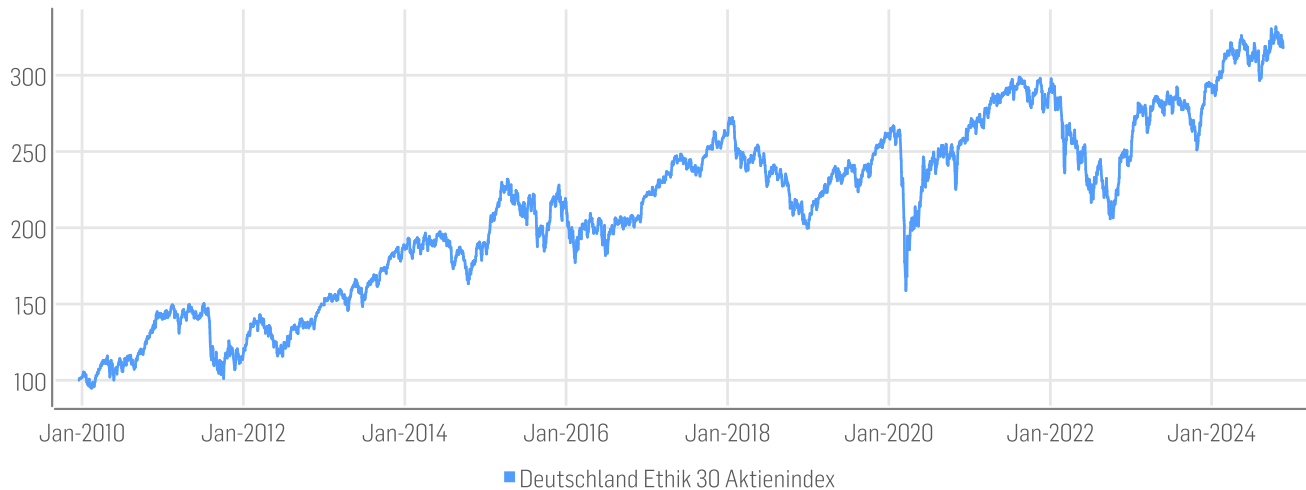


FACTSHEET - AS OF 20-Nov-2024

Deutschland Ethik 30 Aktienindex

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8ET8 / SLA8ET	Base Value / Base Date	100 Points / 31.12.2013
Bloomberg / Reuters	DETHIP30 Index / .DETHIP30	Last Price	317.99
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Equity	Calculation	08:00am to 06:00pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.2013
Index Members	27		

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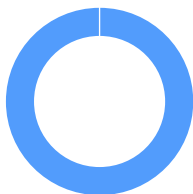
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.00%	2.55%	-0.77%	13.22%	8.07%	68.97%
Performance (p.a.)						4.94%
Volatility (p.a.)	15.46%	14.57%	14.72%	12.75%	13.08%	18.19%
High	328.00	331.80	331.80	331.80	331.80	331.80
Low	317.99	309.58	296.62	280.42	286.62	158.75
Sharpe Ratio*	-2.21	0.52	-0.32	0.80	0.45	0.10
Max. Drawdown	-3.05%	-4.16%	-8.02%	-9.04%	-9.04%	-41.72%
VaR 95 \ 99				-21.0% \ -34.9%		-29.8% \ -52.7%
CVaR 95 \ 99				-30.0% \ -36.9%		-44.0% \ -70.3%

* 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).

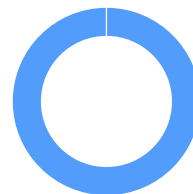
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 20-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	10.70%
SIEMENS AG	SIE GY Equity	DE	EUR	10.50%
ALLIANZ SE	ALV GY Equity	DE	EUR	9.70%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	6.51%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	5.89%
BRENNTAG SE	BNR GY Equity	DE	EUR	4.79%
HOCHTIEF AG	HOT GY Equity	DE	EUR	4.58%
DHL GROUP	DHL GY Equity	DE	EUR	4.51%
SARTORIUS AG PREF	SRT3 GY Equity	DE	EUR	4.34%
DEUTSCHE BOERSE AG	DB1 GY Equity	DE	EUR	4.14%
ADIDAS AG	ADS GY Equity	DE	EUR	3.96%
PUMA SE	PUM GY Equity	DE	EUR	3.92%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	3.39%
LEG IMMOBILIEN SE	LEG GY Equity	DE	EUR	3.33%
BEIERSDORF AG	BEI GY Equity	DE	EUR	3.05%

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Company	Ticker	Country	Currency	Index Weight (%)
FRAPORT AG	FRA GY Equity	DE	EUR	2.43%
HEIDELBERG MATERIALS AG	HEI GY Equity	DE	EUR	2.08%
AURUBIS AG	NDA GY Equity	DE	EUR	1.83%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	1.71%
HUGO BOSS AG	BOSS GY Equity	DE	EUR	1.42%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	1.42%
GERRESHEIMER AG	GXI GY Equity	DE	EUR	1.30%
DUERR AG	DUE GY Equity	DE	EUR	1.07%
CEWE STIFTUNG & CO KGAA	CWC GY Equity	DE	EUR	0.95%
METRO AG	B4B GY Equity	DE	EUR	0.92%
PROSIEBENSAT1 MEDIA SE	PSM GY Equity	DE	EUR	0.85%
SMA SOLAR TECHNOLOGY AG	S92 GY Equity	DE	EUR	0.69%

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