

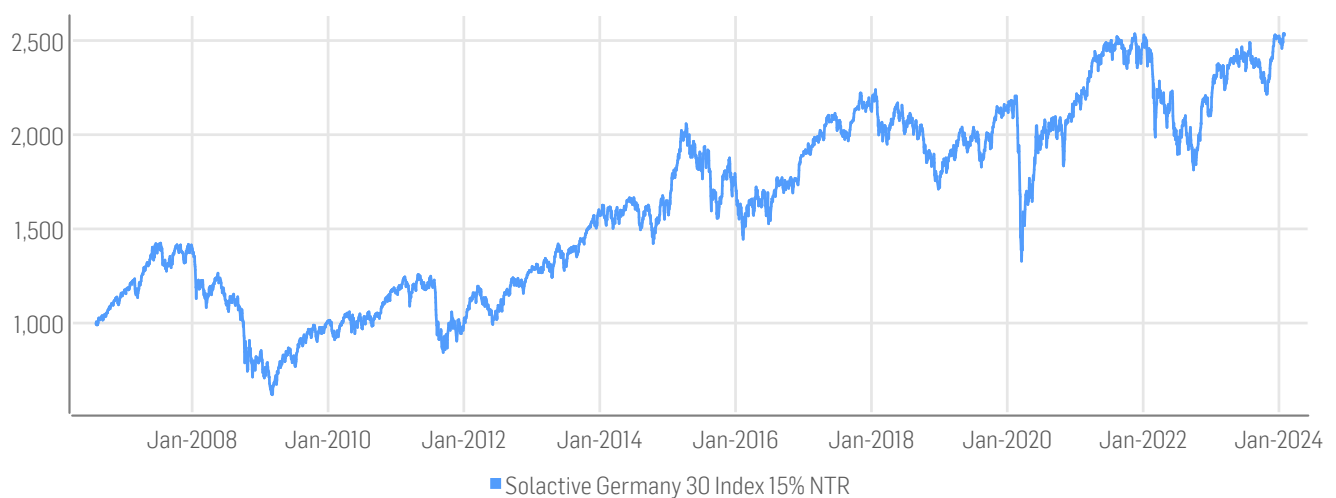
FACTSHEET - AS OF 31-Jan-2024

Solactive Germany 30 Index 15% NTR

DESCRIPTION

The Solactive Germany 30 Index tracks the price movements of the 30 largest companies in Germany. Constituents are selected and weighted based on free float market capitalization with weight restrictions of 10% per security. 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	DE000SLA9G08 / SLA9G0	Base Value / Base Date	1000 Points / 02.08.2006
Bloomberg / Reuters	DE30N15 Index / .DE30N15	Last Price	2527.37
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	9:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.08.2006
Index Members	30		

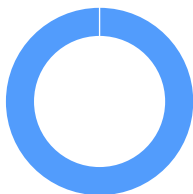
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.18%	10.85%	5.10%	6.70%	0.18%	152.74%
Performance (p.a.)						5.44%
Volatility (p.a.)	10.30%	9.60%	10.63%	12.50%	10.10%	21.56%
High	2537.83	2537.83	2537.83	2537.83	2537.83	2537.83
Low	2458.09	2279.89	2214.58	2214.58	2458.09	619.07
Sharpe Ratio*	-0.17	5.00	0.63	0.23	-0.19	0.07
Max. Drawdown	-2.62%	-2.84%	-8.35%	-11.07%	-2.62%	-56.55%
VaR 95 \ 99				-20.1% \ -41.9%		-33.6% \ -62.5%
CVaR 95 \ 99				-30.6% \ -47.3%		-52.2% \ -86.1%

* 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).

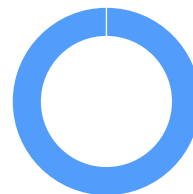
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 31-Jan-2024

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	11.90%
SIEMENS AG	SIE GY Equity	DE	EUR	11.27%
ALLIANZ SE	ALV GY Equity	DE	EUR	9.74%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	7.18%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	5.25%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	4.83%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	4.30%
DHL GROUP	DHL GY Equity	DE	EUR	4.12%
BASF SE	BAS GY Equity	DE	EUR	3.89%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	3.32%

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