

FACTSHEET - À PARTIR DU 01 Jul 2022

Solactive Gebert-Börsenindikator AR Index

DESCRIPTION

L'indice "Gebert-Börsenindikator Index" est un indice basé sur des règles. Le physicien et auteur de livres Thomas Gebert s'est intéressé aux méthodes scientifiques pour vérifier statistiquement les lois de performance de la bourse. L'indicateur résume en un chiffre les facteurs inflation, saison, cours du dollar et taux d'intérêt. Dans les phases vertes de l'indice, on investit alors selon le principe des forces relatives dans les 10 actions les plus tendance des 100 plus grandes entreprises allemandes.

PERFORMANCE HISTORIQUE*



DONNEES CLEFS

ISIN / WKN	DE000SLA2UB5 / SLA2UB	Valeur / Date initiales	100 Points / 24.11.2016
Bloomberg / Reuters	SOLGEBI Index / .SOLGEBI	Prix actuel	161.34
Calculateur de l'Indice	Solactive AG	Dividendes	Not included (Price index)
Type d'Indice	Price Return	Calcul	09 :00am to 10 :00pm (CET), every 15 seconds
Monnaie de l'Indice	EUR	Données	Disponible sur une base journalière depuis 24.11.2016
Composants de l'Indice	10		

STATISTIQUES

EUR	30J	90J	180J	360J	YTD	Depuis sa Création
Performance	-11.73%	-18.56%	-19.96%	-23.59%	-19.96%	61.34%
Performance (p.a.)						8.92%
Volatilité (p.a.)	33.72%	32.01%	33.58%	26.27%	33.58%	22.76%
Maxi	187.91	207.85	207.85	213.98	207.85	267.04
Mini	160.76	160.76	160.76	160.76	160.76	98.30
Sharpe Ratio*	-2.30	-1.75	-1.06	-0.89	-1.06	0.42
Max. Drawdown	-14.45%	-22.66%	-22.66%	-24.87%	-22.66%	-39.80%
VaR 95 \ 99				-49.2% \ -81.5%		-37.5% \ -68.1%
CVaR 95 \ 99				-68.6% \ -99.9%		-59.3% \ -94.1%

* 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).

EXPOSITION AU RISQUE DE CHANGE

• EUR 100.0%



EXPOSITION AU RISQUE-PAYS

• DE 100.0%



COMPOSANTS 01 Jul 2022

Code	Monnaie	Pays	Société	Poids
RHM GY Equity	EUR	DE	RHEINMETALL AG	13.15%
HLAG GY Equity	EUR	DE	HAPAG-LLOYD AG	12.14%
HAG GY Equity	EUR	DE	HENSOLDT AG	11.30%
SDF GY Equity	EUR	DE	K+S AG	10.69%
CBK GY Equity	EUR	DE	COMMERZBANK AG	10.55%
VBK GY Equity	EUR	DE	VERBIO VEREINIGTE BIOENERGIE AG	10.16%
BOSS GY Equity	EUR	DE	HUGO BOSS AG	9.91%
MRK GY Equity	EUR	DE	MERCK KGAA	8.73%
NEM GY Equity	EUR	DE	NEMETSCHKE SE	6.97%
SIX2 GY Equity	EUR	DE	SIXT SE	6.40%

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