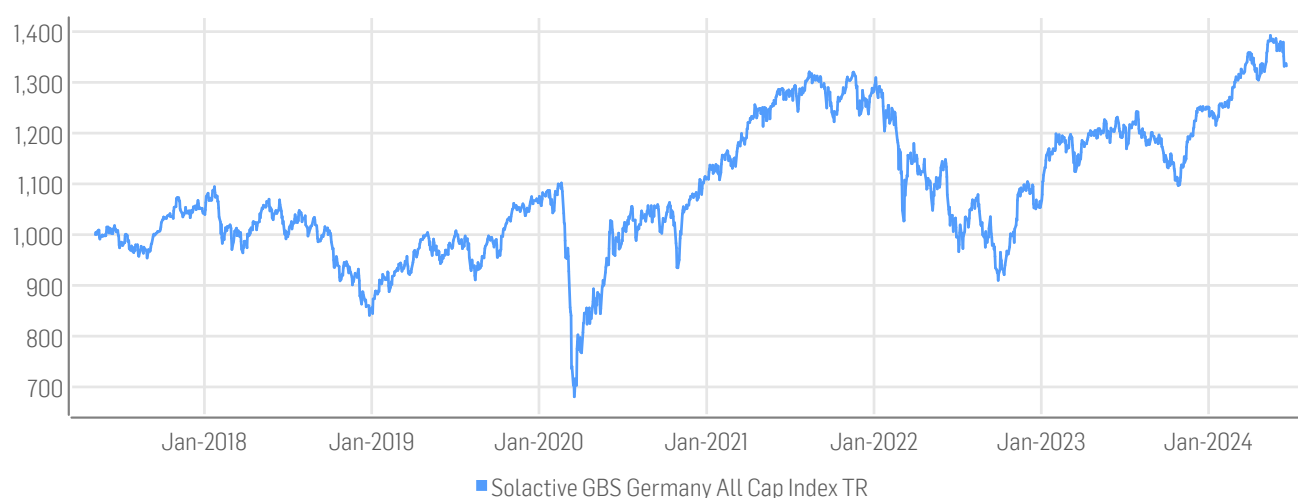


FACTSHEET - Solactive GBS Germany All Cap Index TR AS OF 19-Jun-2024

DESCRIPTION

The Solactive GBS Germany All Cap Index TR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the all cap covering approximately the largest 100% of the free-float market capitalization in the German market. It is calculated as a total return index in EUR and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	6.47%	18.75%	-17.79%	15.49%	4.37%	24.54%

CHARACTERISTICS

ISIN / WKN	DE000SLA34T3 / SLA34T	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/.SDEACT	Last Price	1332.28
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	136		

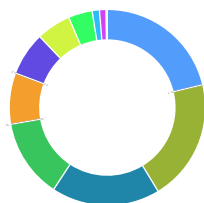
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.83%	-0.09%	6.81%	11.72%	6.47%	33.23%
Performance (p.a.)						4.11%
Volatility (p.a.)	12.45%	11.98%	10.51%	11.31%	10.70%	18.29%
High	1386.34	1392.50	1392.50	1392.50	1392.50	1392.50
Low	1331.64	1304.50	1215.33	1096.63	1215.33	680.54
Sharpe Ratio*	-3.34	-0.34	1.01	0.73	0.98	0.02
Max. Drawdown	-3.95%	-4.37%	-4.37%	-11.75%	-4.37%	-38.24%
VaR 95 \ 99				-19.1% \ -25.9%		-28.0% \ -55.0%
CVaR 95 \ 99				-24.8% \ -37.2%		-45.3% \ -76.1%

* 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).

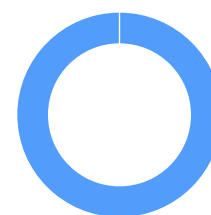
COMPOSITION BY SECTORS

- Finance 21.3%
- Industrials 20.1%
- Technology 17.9%
- Consumer Cyclicals 13.0%
- Non-Energy Materials 8.5%
- Healthcare 7.2%
- Telecommunications 5.7%
- Utilities 3.9%
- Consumer Non-Cyclical 1.2%
- Consumer Services 1.1%
- Business Services 0.2%



COMPOSITION BY COUNTRIES

- Germany 100.0%



TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	13.01%
SIEMENS AG	SIE GY Equity	DE	EUR	8.98%
ALLIANZ SE	ALV GY Equity	DE	EUR	7.29%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	5.33%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	4.53%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	3.62%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	3.26%
BASF SE	BAS GY Equity	DE	EUR	2.90%
DHL GROUP	DHL GY Equity	DE	EUR	2.57%
ADIDAS AG	ADS GY Equity	DE	EUR	2.57%

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