

FACTSHEET - AS OF 20-Jun-2024

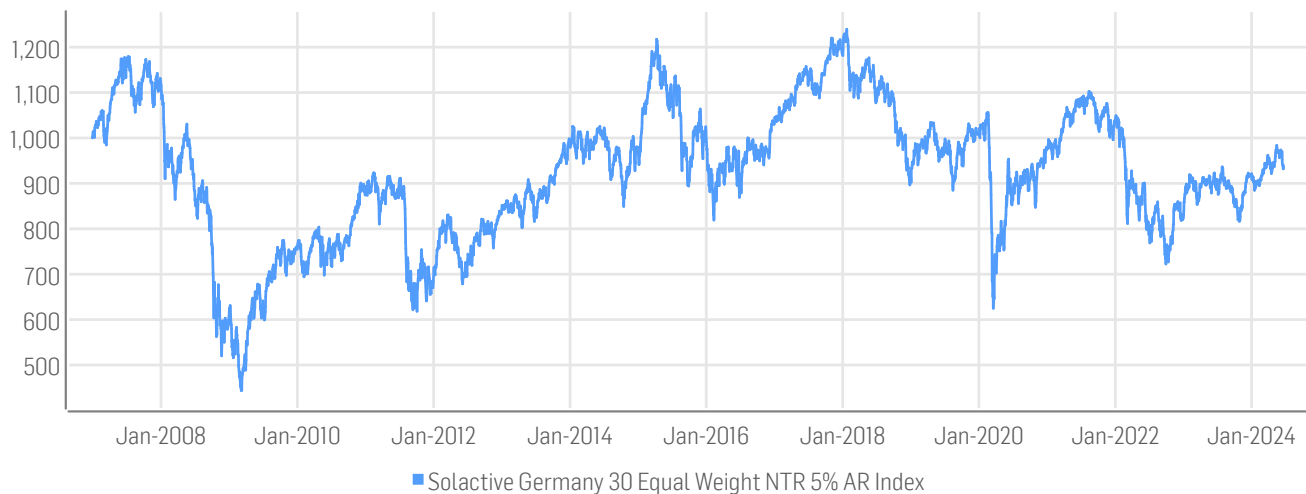
Solactive Germany 30 Equal Weight NTR 5% AR Index

DESCRIPTION

The Solactive Germany 30 Equal Weight NTR 5% AR Index intends to track the price movements of a portfolio containing the 30 largest companies in Germany. The Index is a Net Total Return Index with a 5% synthetic dividend yield.

The index replicates the return of an investment into the index components (net dividends reinvested) with a constant dividend markdown of 5% per year, subtracted on an accrued basis. Consequently, the index performs better (or worse) than the standard price index that does not consider dividend reinvestments as long as the overall net dividend yield of the index components is greater (lower) than the value being subtracted.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA7XU8 / SLA7XU	Base Value / Base Date	1000 Points / 29.12.2006
Bloomberg / Reuters	SOGERMAN Index / .SOGERMAN	Last Price	939.48
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 29.12.2006
Index Members	30		

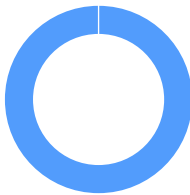
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.99%	-0.51%	2.34%	5.51%	2.34%	-6.05%
Performance (p.a.)						-0.36%
Volatility (p.a.)	11.14%	10.87%	9.74%	10.85%	9.81%	21.60%
High	973.51	983.65	983.65	983.65	983.65	1239.40
Low	931.95	921.69	884.79	816.51	884.79	443.64
Sharpe Ratio*	-3.10	-0.52	0.12	0.18	0.13	-0.19
Max. Drawdown	-4.27%	-5.26%	-5.26%	-12.80%	-5.26%	-62.38%
VaR 95 \ 99				-18.1% \ -23.2%		-34.7% \ -62.9%
CVaR 95 \ 99				-23.9% \ -38.1%		-53.1% \ -86.7%

* 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).

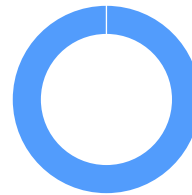
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
SYMRISE AG	SY1 GY Equity	DE	EUR	3.78%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	3.74%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	3.69%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	3.68%
MERCK KGAA	MRK GY Equity	DE	EUR	3.66%
SAP SE	SAP GY Equity	DE	EUR	3.55%
DEUTSCHE BOERSE AG	DB1 GY Equity	DE	EUR	3.49%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.48%
MTU AERO ENGINES AG	MTX GY Equity	DE	EUR	3.44%
SIEMENS HEALTHINEERS AG	SHL GY Equity	DE	EUR	3.43%

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