

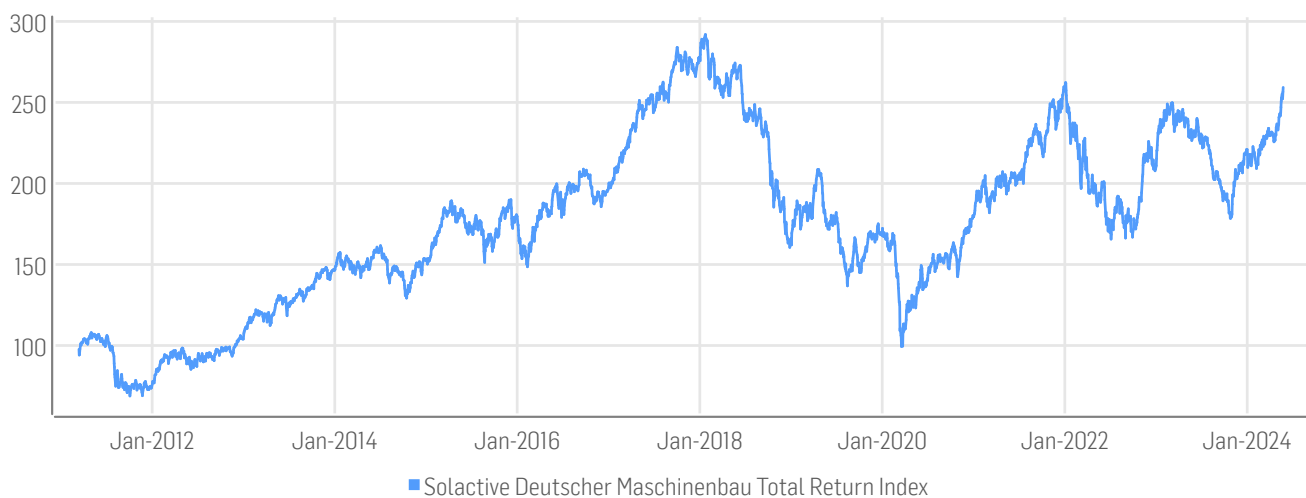
# FACTSHEET - AS OF 24-May-2024

## Solactive Deutscher Maschinenbau Total Return Index

### DESCRIPTION

The Solactive Deutscher Maschinenbau Index includes German companies which are active in the engineering sector. It is adjusted semi-annually and calculated as a total return index in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA0DM2 / SLA0DM	Base Value / Base Date	100 Points / 11.03.2011
Bloomberg / Reuters	SOLDM Index / .SOLDM	Last Price	259.29
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 11.03.2011
Index Members	13		

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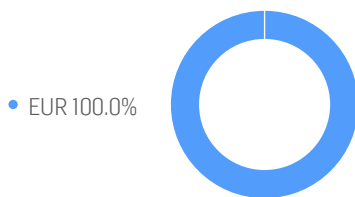
## Solactive Deutscher Maschinenbau Total Return Index

### STATISTICS

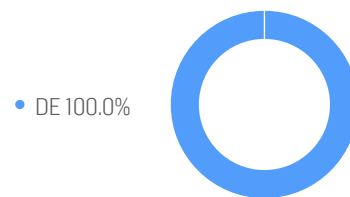
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	12.48%	17.02%	26.03%	12.37%	17.37%	165.61%
Performance (p.a.)						7.68%
Volatility (p.a.)	13.92%	14.36%	16.87%	16.99%	16.75%	22.36%
High	259.29	259.29	259.29	259.29	259.29	291.85
Low	229.79	221.10	205.84	178.45	209.22	68.83
Sharpe Ratio*	22.60	5.95	3.32	0.51	2.68	0.17
Max. Drawdown	-1.58%	-3.58%	-6.07%	-25.68%	-6.07%	-65.94%
VaR 95 \ 99				-25.5% \ -36.9%		-37.7% \ -62.4%
CVaR 95 \ 99				-33.1% \ -49.8%		-53.6% \ -81.7%

\* 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



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 24-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
SUESS MICROTEC SE	SMHN GY Equity	DE	EUR	14.41%
BILFINGER SE	GBF GY Equity	DE	EUR	9.65%
INDUS HOLDING AG	INH GY Equity	DE	EUR	7.78%
DUERR AG	DUE GY Equity	DE	EUR	7.61%
KRONES AG	KRN GY Equity	DE	EUR	7.60%
KOENIG & BAUER AG	SKB GY Equity	DE	EUR	7.56%
BASLER AG	BSL GY Equity	DE	EUR	7.16%
GEA GROUP AKTIENGESELLSCHAFT	GIA GY Equity	DE	EUR	7.09%
ELMOS SEMICONDUCTOR SE	ELG GY Equity	DE	EUR	7.06%
PFEIFFER VACUUM TECHNOLOGY AG	PFV GY Equity	DE	EUR	6.61%
JENOPTIK AG	JEN GY Equity	DE	EUR	6.36%
HEIDELBERGER DRUCKMASCHINEN AG	HDD GY Equity	DE	EUR	5.89%
LPKF LASER	LPK GY Equity	DE	EUR	5.24%

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