

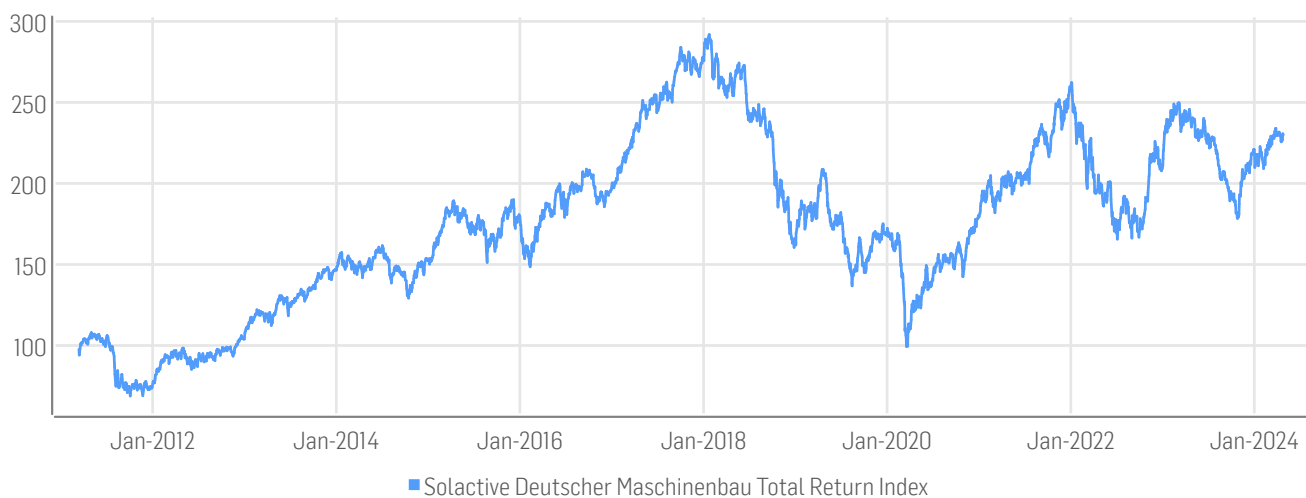
FACTSHEET - AS OF 25-Apr-2024

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	229.79
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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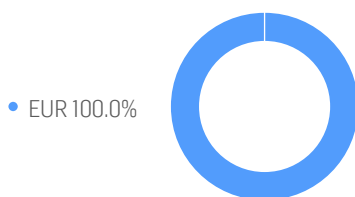
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STATISTICS

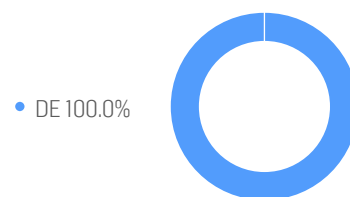
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.82%	4.33%	28.59%	-4.43%	4.02%	135.39%
Performance (p.a.)						6.74%
Volatility (p.a.)	10.67%	15.04%	18.40%	17.00%	17.02%	22.39%
High	234.04	234.04	234.04	240.43	234.04	291.85
Low	225.67	209.22	179.31	178.45	209.22	68.83
Sharpe Ratio*	-2.24	0.99	3.41	-0.49	0.53	0.13
Max. Drawdown	-3.58%	-5.01%	-6.07%	-25.78%	-6.07%	-65.94%
VaR 95 \ 99				-26.6% \ -39.1%		-37.7% \ -62.4%
CVaR 95 \ 99				-35.9% \ -53.9%		-53.7% \ -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 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SUESS MICROTEC SE	SMHN GY Equity	DE	EUR	12.34%
BILFINGER SE	GBF GY Equity	DE	EUR	9.30%
KOENIG & BAUER AG	SKB GY Equity	DE	EUR	8.29%
KRONES AG	KRN GY Equity	DE	EUR	8.13%
INDUS HOLDING AG	INH GY Equity	DE	EUR	8.00%
DUERR AG	DUE GY Equity	DE	EUR	7.69%
GEA GROUP AKTIENGESELLSCHAFT	GIA GY Equity	DE	EUR	7.55%
PFEIFFER VACUUM TECHNOLOGY AG	PFV GY Equity	DE	EUR	7.22%
ELMOS SEMICONDUCTOR SE	ELG GY Equity	DE	EUR	7.19%
BASLER AG	BSL GY Equity	DE	EUR	7.12%
JENOPTIK AG	JEN GY Equity	DE	EUR	6.31%
LPKF LASER	LPK GY Equity	DE	EUR	5.73%
HEIDELBERGER DRUCKMASCHINEN AG	HDD GY Equity	DE	EUR	5.13%

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