

# FACTSHEET - AS OF 22-Feb-2024

## Deutschland Ethik 30 Aktienindex

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                            |                        |  |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN          | DE000SLA8ET8 / SLA8ET      | Base Value / Base Date | 100 Points / 31.12.2013                    |
| Bloomberg / Reuters | DETHIP30 Index / .DETHIP30 | Last Price             | 308.61                                     |
| Index Calculator    | Solactive AG               | Dividends              | Not included (Price index)                 |
| Index Type          | Equity                     | Calculation            | 08:00am to 06:00pm (CET), every 15 seconds |
| Index Currency      | EUR                        | History                | Available daily back to 31.12.2013         |
| Index Members       | 28                         |                        |  |

## STATISTICS

| EUR                | 30D    | 90D    | 180D    | 360D            | YTD    | Since Inception |
|--------------------|--------|--------|---------|-----------------|--------|-----------------|
| Performance        | 6.31%  | 9.88%  | 11.25%  | 11.50%          | 4.88%  | 63.99%          |
| Performance (p.a.) |        |        |         |                 |        | 5.00%           |
| Volatility (p.a.)  | 11.99% | 11.00% | 13.17%  | 13.78%          | 12.34% | 18.50%          |
| High               | 308.61 | 308.61 | 308.61  | 308.61          | 308.61 | 308.61          |
| Low                | 290.28 | 280.42 | 251.00  | 251.00          | 286.62 | 158.75          |
| Sharpe Ratio*      | 8.91   | 3.88   | 1.54    | 0.56            | 2.70   | 0.06            |
| Max. Drawdown      | -1.36% | -3.00% | -11.48% | -14.14%         | -2.59% | -41.72%         |
| VaR 95 \ 99        |        |        |         | -22.3% \ -44.3% |        | -30.1% \ -53.0% |
| CVaR 95 \ 99       |        |        |         | -35.1% \ -52.8% |        | -44.8% \ -71.6% |

\* 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 22-Feb-2024

| Company                    | Ticker         | Country | Currency | Index Weight (%) |
|----------------------------|----------------|---------|----------|------------------|
| SAP SE                     | SAP GY Equity  | DE      | EUR      | 11.70%           |
| ALLIANZ SE                 | ALV GY Equity  | DE      | EUR      | 10.52%           |
| SIEMENS AG                 | SIE GY Equity  | DE      | EUR      | 10.22%           |
| MERCEDES-BENZ GROUP AG     | MBG GY Equity  | DE      | EUR      | 7.95%            |
| MUNICH REINSURANCE COMPANY | MUV2 GY Equity | DE      | EUR      | 6.36%            |
| DHL GROUP                  | DHL GY Equity  | DE      | EUR      | 5.72%            |
| SIEMENS ENERGY AG          | ENR GY Equity  | DE      | EUR      | 5.53%            |
| HOCHTIEF AG                | HOT GY Equity  | DE      | EUR      | 4.02%            |
| DEUTSCHE BOERSE AG         | DB1 GY Equity  | DE      | EUR      | 3.87%            |
| BEIERSDORF AG              | BEI GY Equity  | DE      | EUR      | 3.77%            |
| ADIDAS AG                  | ADS GY Equity  | DE      | EUR      | 3.63%            |
| PUMA SE                    | PUM GY Equity  | DE      | EUR      | 3.37%            |
| LEG IMMOBILIEN SE          | LEG GY Equity  | DE      | EUR      | 2.42%            |

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| Company                  | Ticker         | Country | Currency | Index Weight (%) |
|--------------------------|----------------|---------|----------|------------------|
| FRAPORT AG               | FRA GY Equity  | DE      | EUR      | 2.40%            |
| HUGO BOSS AG             | BOSS GY Equity | DE      | EUR      | 2.18%            |
| MORPHOSYS AG             | MOR GY Equity  | DE      | EUR      | 1.97%            |
| HEIDELBERG MATERIALS AG  | HEI GY Equity  | DE      | EUR      | 1.63%            |
| GERRESHEIMER AG          | GXI GY Equity  | DE      | EUR      | 1.63%            |
| HENKEL AG & CO KGAA PREF | HEN3 GY Equity | DE      | EUR      | 1.36%            |
| AURUBIS AG               | NDA GY Equity  | DE      | EUR      | 1.33%            |
| BRENNTAG SE              | BNR GY Equity  | DE      | EUR      | 1.28%            |
| SARTORIUS AG PREF        | SRT3 GY Equity | DE      | EUR      | 1.22%            |
| MTU AERO ENGINES AG      | MTX GY Equity  | DE      | EUR      | 1.13%            |
| CEWE STIFTUNG & CO KGAA  | CWC GY Equity  | DE      | EUR      | 1.03%            |
| DUERR AG                 | DUE GY Equity  | DE      | EUR      | 0.97%            |
| METRO AG                 | B4B GY Equity  | DE      | EUR      | 0.96%            |
| PROSIEBENSAT1 MEDIA SE   | PSM GY Equity  | DE      | EUR      | 0.94%            |
| SMA SOLAR TECHNOLOGY AG  | S92 GY Equity  | DE      | EUR      | 0.89%            |

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