

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Top Europe Equity Select v2 NTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOC6N1 / SLOC6N	Base Value / Base Date	100 Points / 03.03.2021
Bloomberg / Reuters	.SOL20PEU	Last Price	144.95
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	08:00am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.05.2016
Index Members	6		

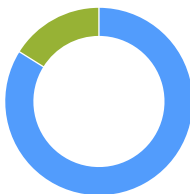
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.96%	11.81%	34.21%	32.12%	12.81%	44.95%
Performance (p.a.)						12.51%
Volatility (p.a.)	5.16%	7.90%	10.46%	10.56%	9.05%	15.82%
High	144.95	144.95	144.95	144.95	144.95	144.95
Low	142.16	129.20	109.56	106.79	125.27	96.20
Sharpe Ratio*	4.42	6.76	7.43	2.72	4.52	0.54
Max. Drawdown	-1.29%	-2.45%	-2.51%	-10.66%	-2.51%	-21.53%
VaR 95 \ 99				-16.0% \ -22.1%		-22.1% \ -48.9%
CVaR 95 \ 99				-20.5% \ -25.4%		-36.9% \ -62.3%

\* 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).

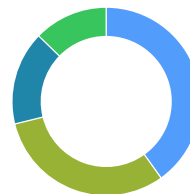
## COMPOSITION BY CURRENCIES

- EUR 83.9%
- CZK 16.1%



## COMPOSITION BY COUNTRIES

- NL 40.1%
- AT 31.1%
- CZ 16.1%
- DE 12.7%



## COMPONENTS AS OF 26-Apr-2024

Ticker	Currency	Country	Company	Index Weight (%)
ARCAD NA Equity	EUR	NL	ARCADIS NV	40.08%
CAI AV Equity	EUR	AT	CA IMMOBILIEN ANLAGEN AG	18.71%
MONET CK Equity	CZK	CZ	MONETA MONEY BANK AS	16.11%
WIE AV Equity	EUR	AT	WIENERBERGER AG	12.36%
VOW GY Equity	EUR	DE	VOLKSWAGEN AG	8.15%
PSM GY Equity	EUR	DE	PROSIEBENSATI MEDIA SE	4.58%

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The index is launched on 03-Mar-2021. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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