

FACTSHEET - AS OF 26-Apr-2024

Solactive Top Europe Equity Select v3 NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

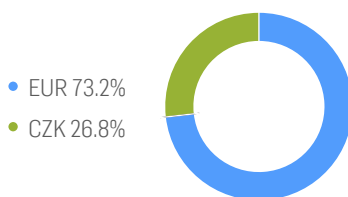
ISIN / WKN	DE000SL0D2Q2 / SL0D2Q	Base Value / Base Date	100 Points / 07.07.2021
Bloomberg / Reuters	SOL30PEU Index/ .SOL30PEU	Last Price	149.26
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.07.2021
Index Members	6		

STATISTICS

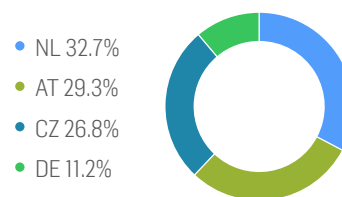
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.47%	14.97%	39.87%	33.41%	18.83%	49.26%
Performance (p.a.)						15.36%
Volatility (p.a.)	6.22%	8.51%	11.11%	11.08%	9.70%	16.05%
High	149.26	149.26	149.26	149.26	149.26	149.26
Low	142.87	129.11	108.33	105.24	123.38	93.82
Sharpe Ratio*	10.69	8.49	8.43	2.71	6.79	0.71
Max. Drawdown	-0.88%	-1.94%	-1.94%	-12.22%	-1.94%	-21.48%
VaR 95 \ 99				-17.0% \ -27.8%		-24.4% \ -51.4%
CVaR 95 \ 99				-23.4% \ -28.5%		-39.0% \ -64.1%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ARCADIS NV	ARCAD NA Equity	NL	EUR	32.69%
MONETA MONEY BANK AS	MONET CK Equity	CZ	CZK	26.79%
BAWAG GROUP AG	BG AV Equity	AT	EUR	18.23%
WIENERBERGER AG	WIE AV Equity	AT	EUR	11.12%
VOLKSWAGEN AG	VOW GY Equity	DE	EUR	6.34%
PROSIEBENSATI MEDIA SE	PSM GY Equity	DE	EUR	4.83%

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