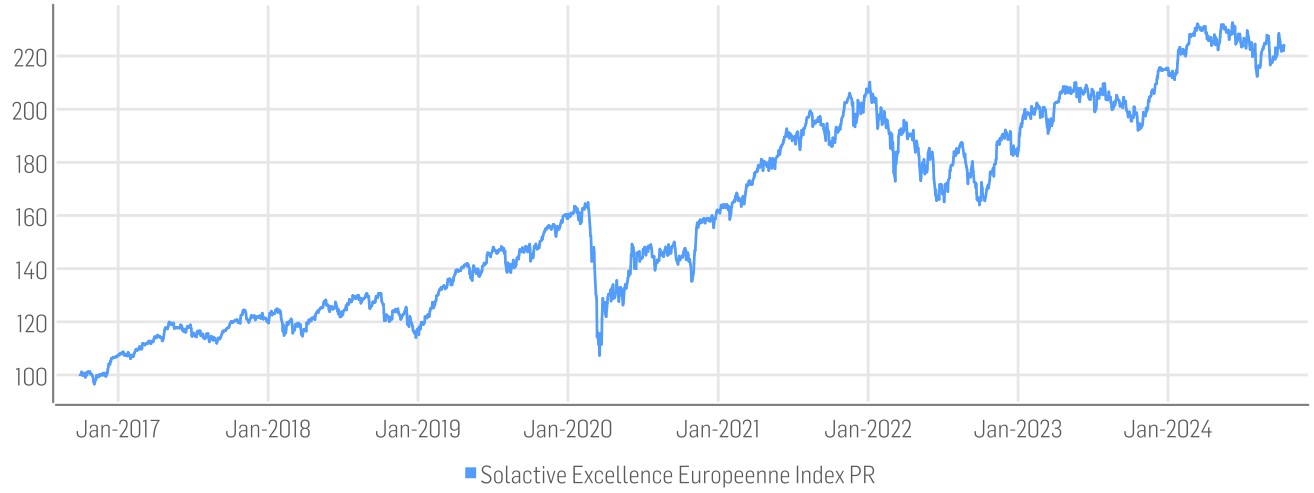
FACTSHEET - AS OF 10-Oct-2024
Solactive Excellence Europeenne Index PR

DESCRIPTION

Solactive Excellence Europeenne Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0G3Q7 / SL0G3Q	Base Value / Base Date	100 Points / 30.09.2016
Bloomberg / Reuters	/ .SOKEXCEP	Last Price	223.85
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.09.2016
Index Members	27		

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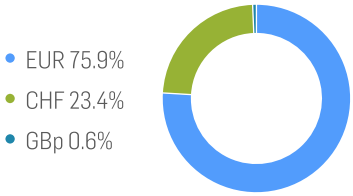
STATISTICS

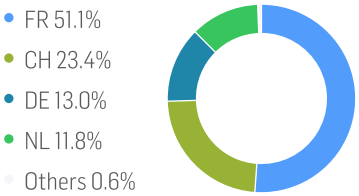
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.83%	-2.49%	-1.02%	12.99%	3.89%	123.85%
Performance (p.a.)						10.56%
Volatility (p.a.)	14.75%	14.78%	13.14%	11.22%	11.74%	16.40%
High	228.50	229.56	232.52	232.52	232.52	232.52
Low	217.59	212.37	212.37	192.08	211.09	96.56
Sharpe Ratio*	2.52	-0.89	-0.42	0.87	0.14	0.44
Max. Drawdown	-2.95%	-7.49%	-8.67%	-8.67%	-8.67%	-34.88%
VaR 95 \ 99				-19.4% \ -25.8%		-23.9% \ -50.4%
CVaR 95 \ 99				-24.4% \ -31.8%		-39.8% \ -70.7%

* 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 10-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	7.94%
L OREAL SA	OR FP Equity	FR	EUR	7.80%
ASML HOLDING NV	ASML NA Equity	NL	EUR	7.75%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	7.39%
NOVARTIS AG	NOVN SE Equity	CH	CHF	7.36%
NESTLE SA	NESN SE Equity	CH	CHF	7.09%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	6.02%
SIEMENS AG	SIE GY Equity	DE	EUR	5.90%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	5.54%
ALLIANZ SE	ALV GY Equity	DE	EUR	4.64%

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