

FACTSHEET - AS OF 22-Apr-2024

Solactive Excellence Europeenne 5% Index AR

DESCRIPTION

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HISTORICAL PERFORMANCE



CHARACTERISTICS

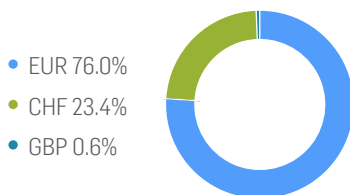
ISIN / WKN	DE000SLOG3R5 / SLOG3R	Base Value / Base Date	100 Points / 30.09.2016
Bloomberg / Reuters	SOKEXCE Index/ .SOKEXCE	Last Price	178.60
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.09.2016
Index Members	27		

STATISTICS

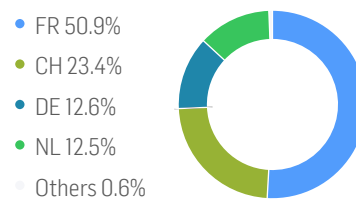
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.78%	5.24%	14.36%	5.08%	4.09%	78.60%
Performance (p.a.)						7.97%
Volatility (p.a.)	7.99%	8.63%	8.58%	10.41%	8.90%	16.59%
High	182.83	183.75	183.75	183.75	183.75	183.75
Low	176.96	169.70	154.78	154.31	167.80	96.09
Sharpe Ratio*	-2.94	2.22	3.19	0.12	1.09	0.25
Max. Drawdown	-3.21%	-3.70%	-3.70%	-10.16%	-3.70%	-35.01%
VaR 95 \ 99				-16.8% \ -23.1%		-24.1% \ -51.0%
CVaR 95 \ 99				-21.6% \ -33.7%		-40.7% \ -72.1%

* 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 22-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVARTIS AG	NOVN SE Equity	CH	CHF	7.74%
NESTLE SA	NESN SE Equity	CH	CHF	7.64%
L OREAL SA	OR FP Equity	FR	EUR	7.57%
ASML HOLDING NV	ASML NA Equity	NL	EUR	7.26%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	7.07%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	6.65%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	6.59%
SIEMENS AG	SIE GY Equity	DE	EUR	5.66%
AIRBUS SE	AIR FP Equity	NL	EUR	5.26%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	4.76%

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