

FACTSHEET - AS OF 26-Apr-2024

Solactive Excellence Transatlantique Index NTR

DESCRIPTION

Solactive Excellence Transatlantique Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

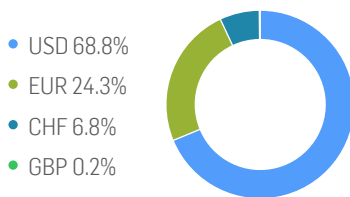
ISIN / WKN	DE000SLOG3X3 / SLOG3X	Base Value / Base Date	100 Points / 30.09.2016
Bloomberg / Reuters	/ .SOKEXCTN	Last Price	296.12
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.09.2016
Index Members	51		

STATISTICS

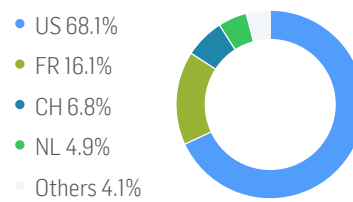
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.48%	3.56%	19.91%	22.63%	8.29%	196.12%
Performance (p.a.)						15.42%
Volatility (p.a.)	11.32%	11.07%	9.98%	10.33%	10.42%	17.04%
High	302.55	302.55	302.55	302.55	302.55	302.55
Low	292.21	283.34	249.65	238.53	269.90	97.43
Sharpe Ratio*	-1.81	1.02	4.07	1.85	2.28	0.68
Max. Drawdown	-3.42%	-3.42%	-3.42%	-6.66%	-3.42%	-31.47%
VaR 95 \ 99				-16.9% \ -24.1%		-24.6% \ -51.0%
CVaR 95 \ 99				-21.7% \ -27.4%		-41.6% \ -74.2%

* 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 (%)
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	6.19%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.24%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	5.19%
APPLE INC	AAPL UW Equity	US	USD	4.99%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.96%
META PLATFORMS INC	META UW Equity	US	USD	4.66%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	4.24%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.18%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	3.73%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.62%

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