

FACTSHEET - AS OF 26-Apr-2024

Solactive High Domestic European Exposure Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOGQNO / SLOGQN	Base Value / Base Date	100.0 Points / 13.09.2022
Bloomberg / Reuters	SOLHDEEN Index / .SOLHDEEN	Last Price	128.57
Index Calculator	null	Dividends	Reinvested
Index Type		Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 13.09.2022
Index Members	64		

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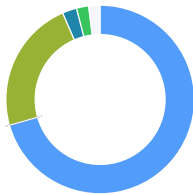
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.39%	6.04%	21.05%	13.44%	5.59%	28.57%
Performance (p.a.)						16.80%
Volatility (p.a.)	13.17%	10.27%	10.35%	11.29%	10.30%	14.48%
High	129.27	129.27	129.27	129.27	129.27	129.27
Low	124.19	117.24	106.75	106.21	117.24	86.47
Sharpe Ratio*	-0.65	2.23	4.20	0.86	1.38	0.89
Max. Drawdown	-3.88%	-3.88%	-4.35%	-10.29%	-4.35%	-13.53%
VaR 95 \ 99				-18.6% \ -28.3%		-22.3% \ -40.8%
CVaR 95 \ 99				-25.0% \ -33.6%		-33.7% \ -49.1%

* 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).

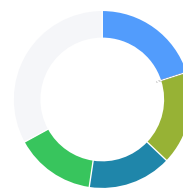
COMPOSITION BY CURRENCIES

- EUR 70.6%
- GBP 22.9%
- CHF 2.5%
- SEK 2.1%
- Others 2.0%



COMPOSITION BY COUNTRIES

- GB 20.0%
- ES 17.0%
- IT 15.3%
- DE 14.7%
- Others 33.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
INDUSTRIA DE DISEÑO TEXTIL SA	ITX SQ Equity	ES	EUR	6.85%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	6.53%
ENGIE SA	ENGI FP Equity	FR	EUR	4.04%
VINCI SA	DG FP Equity	FR	EUR	3.81%
EON SE	EOAN GY Equity	DE	EUR	3.65%
ZALANDO SE	ZAL GY Equity	DE	EUR	3.64%
VONOVIA SE	VNA GY Equity	DE	EUR	3.22%
COMMERZBANK AG	CBK GY Equity	DE	EUR	3.21%
RYANAIR HOLDINGS PLC	RYA ID Equity	IE	EUR	3.05%
CAIXABANK SA	CABK SQ Equity	ES	EUR	2.99%

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