

FACTSHEET - AS OF 29-May-2023

Intermediate Euro Index Level

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5UH5 / SLA5UH	Base Value / Base Date	1116.81 Points / 19.05.2014
Bloomberg / Reuters	INDEUI Index / .INDEUI	Last Price	1161.77
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Equity	Calculation	01:00am to 09:00am (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 19.05.2014
Index Members	50		

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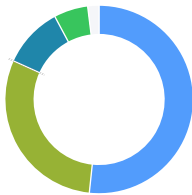
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.08%	-0.96%	2.60%	-6.53%	5.88%	4.03%
Performance (p.a.)						0.44%
Volatility (p.a.)	8.78%	9.50%	10.28%	13.59%	9.49%	15.24%
High	1210.82	1211.25	1211.25	1253.90	1211.25	1347.23
Low	1156.44	1143.77	1096.11	999.18	1097.28	884.00
Sharpe Ratio*	-4.89	-0.74	0.21	-0.72	1.24	-0.18
Max. Drawdown	-4.53%	-4.53%	-4.73%	-20.31%	-4.53%	-34.38%
VaR 95 \ 99				-23.3% \ -31.7%		-22.3% \ -43.2%
CVaR 95 \ 99				-29.8% \ -40.5%		-37.8% \ -69.2%

* 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

- EUR 51.7%
- GBP 30.1%
- CHF 10.5%
- NOK 5.9%
- Others 2.0%



COMPOSITION BY COUNTRIES

- GB 28.1%
- FR 18.1%
- CH 10.5%
- ES 10.2%
- Others 33.1%



TOP COMPONENTS AS OF 29-May-2023

Company	Ticker	Country	Currency	Index Weight (%)
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.22%
ORKLA ASA	ORK NO Equity	NO	NOK	2.19%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.13%
GAZTRANSPORT ET TECHNIGA	GTT FP Equity	FR	EUR	2.11%
ENDESA SA	ELE SQ Equity	ES	EUR	2.10%
TERNA SPA	TRN IM Equity	IT	EUR	2.10%
MONDI PLC	MNDI LN Equity	GB	GBP	2.09%
GAMES WORKSHOP GROUP PLC	GAW LN Equity	GB	GBP	2.08%
SGS SA	SGSN SE Equity	CH	CHF	2.07%
COMPANIA DE DISTRIBUCION INTEGRAL LOGISTA HOLDINGS SA	LOG SQ Equity	ES	EUR	2.07%
ROYAL KPN NV	KPN NA Equity	NL	EUR	2.07%
PAGEGROUP PLC	PAGE LN Equity	GB	GBP	2.07%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.06%

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Company	Ticker	Country	Currency	Index Weight (%)
ORANGE SA	ORA FP Equity	FR	EUR	2.06%
SPIRENT COMMUNICATIONS PLC	SPT LN Equity	GB	GBP	2.06%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	2.06%
VINCI SA	DG FP Equity	FR	EUR	2.05%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	2.05%
SNAM SPA	SRG IM Equity	IT	EUR	2.04%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	2.04%
DUNELM GROUP PLC	DNLM LN Equity	GB	GBP	2.03%
TESCO PLC	TSCO LN Equity	GB	GBP	2.03%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	2.03%
UNILEVER PLC	ULVR LN Equity	GB	GBP	2.03%
HOLCIM LTD	HOLN SE Equity	CH	CHF	2.03%
EIFFAGE SA	FGR FP Equity	FR	EUR	2.03%
SANOFI SA	SAN FP Equity	FR	EUR	2.02%
DANONE SA	BN FP Equity	FR	EUR	2.01%
SWISSCOM AG	SCMN SE Equity	CH	CHF	2.00%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	1.99%
SEVERN TRENT PLC	SVT LN Equity	GB	GBP	1.98%
GSK PLC	GSK LN Equity	GB	GBP	1.98%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBP	1.97%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.97%
TELE2 AB	TEL2B SS Equity	SE	SEK	1.95%
EON SE	EOAN GY Equity	DE	EUR	1.95%
NATURGY ENERGY GROUP SA	NTGY SQ Equity	ES	EUR	1.95%
CENTAMIN PLC	CEY LN Equity	JE	GBP	1.94%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.94%
BOUYGUES SA	EN FP Equity	FR	EUR	1.93%
LA FRANCAISE DES JEUX SAEM	FDJ FP Equity	FR	EUR	1.92%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBP	1.91%
FREENET AG	FNTN GY Equity	DE	EUR	1.91%
MOWI ASA	MOWI NO Equity	NO	NOK	1.89%
ITALGAS SPA	IG IM Equity	IT	EUR	1.86%

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