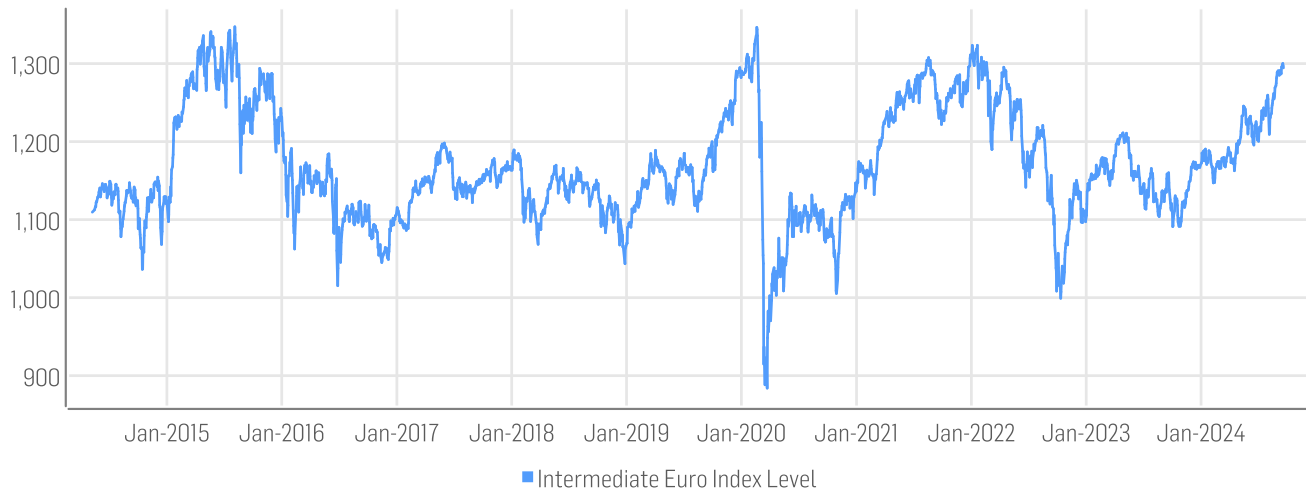


# FACTSHEET - AS OF 19-Sep-2024

## 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	1294.49
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		

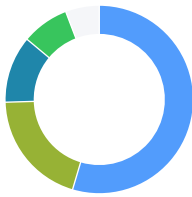
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.17%	6.18%	9.75%	15.01%	10.74%	15.91%
Performance (p.a.)						1.44%
Volatility (p.a.)	5.32%	9.45%	9.05%	8.62%	8.51%	14.59%
High	1300.18	1300.18	1300.18	1300.18	1300.18	1347.23
Low	1254.76	1200.36	1162.62	1091.07	1147.04	884.00
Sharpe Ratio*	7.99	2.53	1.89	1.34	1.34	-0.15
Max. Drawdown	-0.44%	-3.99%	-4.01%	-4.01%	-4.01%	-34.38%
VaR 95 \ 99				-13.7% \ -20.6%		-21.2% \ -42.1%
CVaR 95 \ 99				-19.9% \ -34.0%		-36.1% \ -66.1%

\* 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).

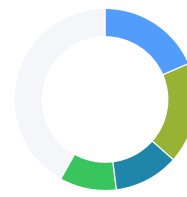
## COMPOSITION BY CURRENCIES

- EUR 54.6%
- GBp 19.9%
- CHF 11.5%
- NOK 8.1%
- Others 5.8%



## COMPOSITION BY COUNTRIES

- FR 18.5%
- GB 18.0%
- CH 11.5%
- IT 10.1%
- Others 41.9%



## TOP COMPONENTS AS OF 19-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
LA FRANCAISE DES JEUX SAEM	FDJ FP Equity	FR	EUR	2.23%
TESCO PLC	TSCO LN Equity	GB	GBp	2.20%
ORKLA ASA	ORK NO Equity	NO	NOK	2.17%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	2.16%
TELE2 AB	TEL2B SS Equity	SE	SEK	2.15%
BUREAU VERITAS SA	BVI FP Equity	FR	EUR	2.14%
ITALGAS SPA	IG IM Equity	IT	EUR	2.13%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.13%
ENGIE SA	ENGI FP Equity	FR	EUR	2.12%
DANONE SA	BN FP Equity	FR	EUR	2.10%
UNILEVER PLC	ULVR LN Equity	GB	GBp	2.10%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.09%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	2.08%

FACTSHEET - AS OF 19-Sep-2024  
Intermediate Euro Index Level

Company	Ticker	Country	Currency	Index Weight (%)
ORANGE SA	ORA FP Equity	FR	EUR	2.08%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.08%
TELENOR ASA	TEL NO Equity	NO	NOK	2.07%
TATE & LYLE PLC	TATE LN Equity	GB	GBp	2.06%
SWISSCOM AG	SCMN SE Equity	CH	CHF	2.04%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	2.03%
FREENET AG	FNTN GY Equity	DE	EUR	2.03%
MOWI ASA	MOWI NO Equity	NO	NOK	2.03%
INFRASTRUTTURE WIRELESS ITALIANE SPA	INW IM Equity	IT	EUR	2.02%
HOLCIM LTD	HOLN SE Equity	CH	CHF	2.02%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	2.02%
EON SE	EOAN GY Equity	DE	EUR	2.02%
TERNA SPA	TRN IM Equity	IT	EUR	2.01%
TIETOEVRY OYJ	TIETO FH Equity	FI	EUR	2.01%
VINCI SA	DG FP Equity	FR	EUR	2.00%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBp	1.99%
GSK PLC	GSK LN Equity	GB	GBp	1.99%
BREEDON GROUP PLC	BREE LN Equity	JE	GBp	1.98%
ROYAL VOPAK NV	VPK NA Equity	NL	EUR	1.98%
SNAM SPA	SRG IM Equity	IT	EUR	1.98%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	1.97%
AENA SME SA	AENA SQ Equity	ES	EUR	1.96%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	1.96%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.95%
ENEL SPA	ENEL IM Equity	IT	EUR	1.94%
GAMES WORKSHOP GROUP PLC	GAW LN Equity	GB	GBp	1.93%
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	1.93%
GETLINK	GET FP Equity	FR	EUR	1.93%
ROYAL KPN NV	KPN NA Equity	NL	EUR	1.90%
SALMAR ASA	SALM NO Equity	NO	NOK	1.87%
THULE GROUP AB/THE	THULE SS Equity	SE	SEK	1.83%
SKF AB CLASS B	SKFB SS Equity	SE	SEK	1.83%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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