

FACTSHEET - Solactive Eurozone Index NTR AS OF 19-Jun-2024

DESCRIPTION

The Solactive Eurozone Index intends to track the performance of the companies from the Eurozone which are included in the Solactive Europe 600 Index. Constituents are selected and weighted based on free float market capitalization. The index is a net total return index published in EUR and is reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2023 | 2022 | 2021 | 2020 | 2019 |
|-------------|-------|--------|---------|--------|--------|--------|
| Performance | 8.16% | 18.91% | -12.88% | 21.66% | -0.99% | 26.34% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOBBE2 / SLOBBE | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | /.EUROZN | Last Price | 2120.08 |
| 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 08.05.2006 |
| Index Members | 291 | | |

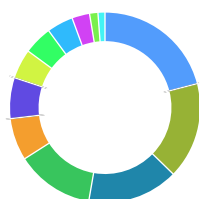
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -3.97% | -0.90% | 8.14% | 14.84% | 8.16% | 112.01% |
| Performance (p.a.) | | | | | | 4.24% |
| Volatility (p.a.) | 13.67% | 11.66% | 10.40% | 11.30% | 10.51% | 20.46% |
| High | 2207.81 | 2212.07 | 2212.07 | 2212.07 | 2212.07 | 2212.07 |
| Low | 2103.94 | 2094.20 | 1911.37 | 1730.46 | 1911.37 | 492.25 |
| Sharpe Ratio* | -3.12 | -0.62 | 1.30 | 1.01 | 1.36 | 0.03 |
| Max. Drawdown | -4.70% | -4.89% | -4.89% | -10.62% | -4.89% | -60.27% |
| VaR 95 \ 99 | | | | -19.1% \ -29.7% | | -31.6% \ -60.4% |
| CVaR 95 \ 99 | | | | -24.9% \ -36.5% | | -50.5% \ -82.4% |

* 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).

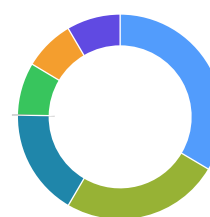
COMPOSITION BY SECTORS

- Finance 21.0%
- Industrials 16.3%
- Technology 15.4%
- Consumer Cyclicals 13.2%
- Non-Energy Materials 7.2%
- Consumer Non-Cyclical 6.9%
- Healthcare 5.0%
- Utilities 4.8%
- Energy 4.5%
- Telecommunications 3.0%
- Business Services 1.4%
- Consumer Services 1.2%



COMPOSITION BY COUNTRIES

- France 33.5%
- Germany 24.9%
- Netherlands 16.8%
- Spain 8.3%
- Italy 8.0%
- Others 8.5%



TOP COMPONENTS AS OF 19-Jun-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|----------------|---------|----------|------------------|
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 7.25% |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity | FR | EUR | 3.49% |
| SAP SE | SAP GY Equity | DE | EUR | 3.43% |
| TOTALENERGIES SE | TTE FP Equity | FR | EUR | 2.63% |
| SIEMENS AG | SIE GY Equity | DE | EUR | 2.37% |
| SCHNEIDER ELECTRIC SE | SU FP Equity | FR | EUR | 2.31% |
| ALLIANZ SE | ALV GY Equity | DE | EUR | 1.92% |
| L OREAL SA | OR FP Equity | FR | EUR | 1.86% |
| SANOFI SA | SAN FP Equity | FR | EUR | 1.82% |
| AIR LIQUIDE SA | AI FP Equity | FR | EUR | 1.72% |

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