

Solactive Ethique Independance et Gouvernance Responsable France 30 GTR

DESCRIPTION

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HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBQ11	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	SOLEIGT Index/ .SOLEIGT	Last Price	2800.34
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.02.2014
Index Members	30		

FACTSHEET - AS OF 26-Sep-2024

Solactive Ethique Indépendance et Gouvernance Responsable France 30 GTR

STATISTICS

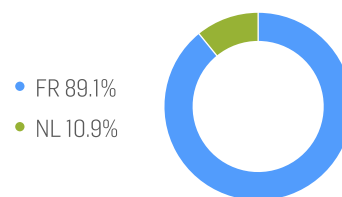
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.31%	3.98%	-3.24%	12.27%	3.47%	180.03%
Performance (p.a.)						10.16%
Volatility (p.a.)	16.98%	16.53%	15.60%	13.57%	13.87%	19.19%
High	2800.34	2800.36	2969.05	2969.05	2969.05	2969.05
Low	2632.44	2549.81	2549.81	2384.57	2549.81	977.63
Sharpe Ratio*	2.66	0.83	-0.63	0.67	0.09	0.35
Max. Drawdown	-4.04%	-8.95%	-14.12%	-14.12%	-14.12%	-36.87%
VaR 95 \ 99				-24.6% \ -35.3%		-28.7% \ -57.5%
CVaR 95 \ 99				-32.2% \ -45.2%		-46.1% \ -79.7%

* 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-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	7.59%
AXA SA	CS FP Equity	FR	EUR	7.26%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	7.20%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	6.92%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	6.91%
VINCI SA	DG FP Equity	FR	EUR	6.88%
L OREAL SA	OR FP Equity	FR	EUR	6.79%
AIRBUS SE	AIR FP Equity	NL	EUR	6.42%
COMPAGNIE DE SAINT GOBAIN SA	SGO FP Equity	FR	EUR	5.51%
CAPGEMINI SA	CAP FP Equity	FR	EUR	4.46%

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