

FACTSHEET - AS OF 28-Jun-2024

Solactive Europe Technology Index NTR

DESCRIPTION

The Solactive Europe Technology Index NTR intends to track the performance of tech companies in the European stock market and it is based on the Solactive Global Benchmark Series. Constituents are weighted by free-float market capitalization. The index is a net total return index in EUR and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0E2Z2 / SL0E2Z	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SEUTECHN	Last Price	4182.65
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	49		

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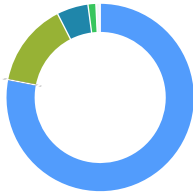
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.97%	-0.07%	19.13%	26.12%	19.13%	318.27%
Performance (p.a.)						8.21%
Volatility (p.a.)	18.50%	16.54%	16.74%	16.18%	16.68%	21.81%
High	4325.03	4325.03	4325.03	4325.03	4325.03	4325.03
Low	4099.87	3906.59	3415.91	2923.94	3415.91	462.75
Sharpe Ratio*	0.47	-0.24	2.33	1.42	2.30	0.21
Max. Drawdown	-3.66%	-6.67%	-7.26%	-12.70%	-7.26%	-59.33%
VaR 95 \ 99				-27.5% \ -35.2%		-34.7% \ -63.4%
CVaR 95 \ 99				-34.0% \ -49.3%		-52.5% \ -84.3%

* 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 78.0%
- GBP 14.4%
- SEK 5.4%
- CHF 1.4%
- Others 0.7%



COMPOSITION BY COUNTRIES

- NL 40.2%
- DE 21.0%
- GB 14.4%
- FR 12.5%
- Others 11.9%



TOP COMPONENTS AS OF 28-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	27.72%
SAP SE	SAP GY Equity	DE	EUR	14.13%
AIRBUS SE	AIR FP Equity	NL	EUR	5.47%
SAFRAN SA	SAF FP Equity	FR	EUR	5.10%
BAE SYSTEMS PLC	BA/ LN Equity	GB	GBP	3.46%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBP	3.40%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBP	3.30%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	3.26%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	2.80%
ADYEN NV	ADYEN NA Equity	NL	EUR	2.44%

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