

FACTSHEET - AS OF 18-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 | 4238.00 |
| 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 | | |

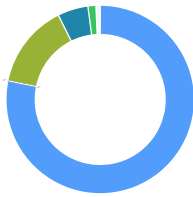
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 3.11% | 3.32% | 21.06% | 30.87% | 20.70% | 323.80% |
| Performance (p.a.) | | | | | | 8.30% |
| Volatility (p.a.) | 18.30% | 16.99% | 16.62% | 16.20% | 16.88% | 21.83% |
| 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* | 2.26 | 0.62 | 2.63 | 1.71 | 2.69 | 0.21 |
| Max. Drawdown | -3.56% | -7.26% | -7.26% | -12.70% | -7.26% | -59.33% |
| VaR 95 \ 99 | | | | -27.5% \ -35.2% | | -34.8% \ -63.4% |
| CVaR 95 \ 99 | | | | -34.0% \ -49.3% | | -52.6% \ -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).

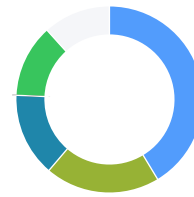
COMPOSITION BY CURRENCIES

- EUR 78.2%
- GBP 14.5%
- SEK 5.2%
- CHF 1.4%
- Others 0.7%



COMPOSITION BY COUNTRIES

- NL 41.3%
- DE 19.9%
- GB 14.5%
- FR 12.6%
- Others 11.7%



TOP COMPONENTS AS OF 18-Jun-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------------|-----------------|---------|----------|------------------|
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 27.91% |
| SAP SE | SAP GY Equity | DE | EUR | 12.95% |
| AIRBUS SE | AIR FP Equity | NL | EUR | 6.24% |
| SAFRAN SA | SAF FP Equity | FR | EUR | 5.16% |
| BAE SYSTEMS PLC | BA/ LN Equity | GB | GBP | 3.48% |
| LONDON STOCK EXCHANGE GROUP ORD | LSEG LN Equity | GB | GBP | 3.39% |
| INFINEON TECHNOLOGIES AG | IFX GY Equity | DE | EUR | 3.37% |
| ROLLS-ROYCE HOLDING PLC | RR/ LN Equity | GB | GBP | 3.35% |
| WOLTERS KLUWER NV | WKL NA Equity | NL | EUR | 2.76% |
| ADYEN NV | ADYEN NA Equity | NL | EUR | 2.57% |

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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

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