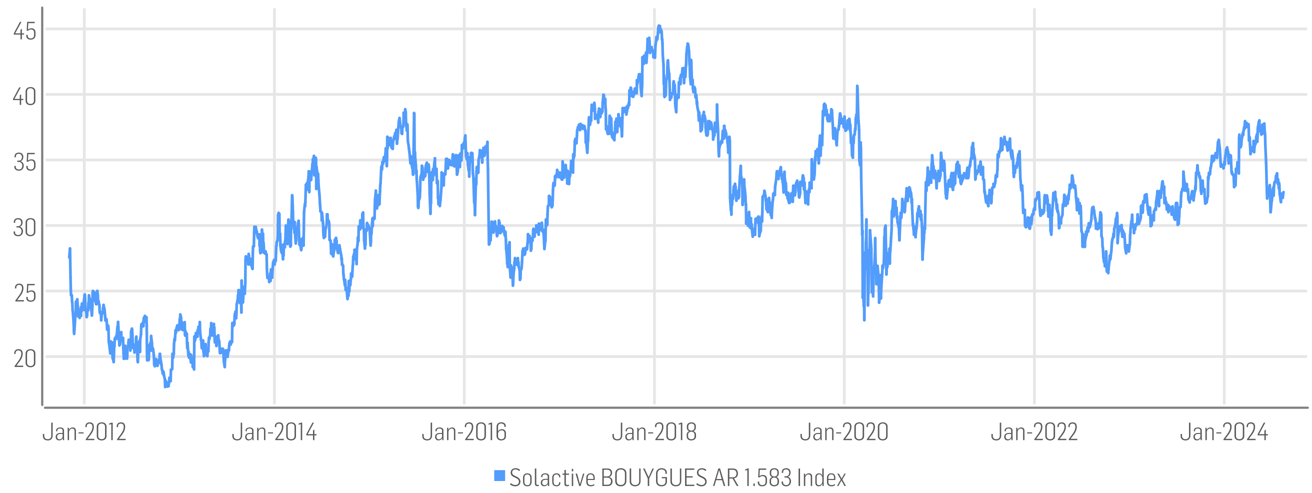
FACTSHEET - AS OF 16-Aug-2024
Solactive BOUYGUES AR 1.583 Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOENW3 / SLOENW
Bloomberg / Reuters	SOBOUAR2 Index / .SOBOUAR2
Index Calculator	Solactive AG
Index Type	Adjusted Return
Index Currency	EUR
Index Members	2

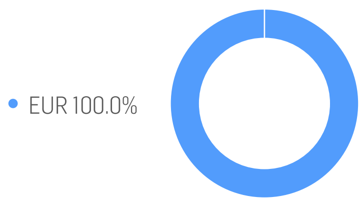
Base Value / Base Date	27.56 Points / 04.11.2011
Last Price	32.55
Dividends	Reinvested
Calculation	08:00 to 18:52 (CET), every 15 seconds
History	Available daily back to 04.11.2011

STATISTICS

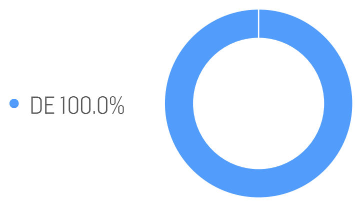
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.75%	-12.48%	-5.18%	1.34%	-5.27%	18.11%
Performance (p.a.)						1.31%
Volatility (p.a.)	16.18%	20.24%	20.82%	18.64%	20.22%	27.83%
High	33.98	37.78	38.02	38.02	38.02	45.25
Low	31.78	31.01	31.01	31.01	31.01	17.68
Sharpe Ratio*	-2.00	-2.24	-0.67	-0.12	-0.59	-0.08
Max. Drawdown	-6.47%	-17.92%	-18.44%	-18.44%	-18.44%	-49.68%
VaR 95 \ 99				-30.8% \ -48.2%		-38.7% \ -77.1%
CVaR 95 \ 99				-41.4% \ -57.5%		-65.0% \ -118.9%

* 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 16-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
BOUY GTR Index		DE	EUR	100.01%
EUR-CASH	EUR-CASH	DE	EUR	-0.01%

DISCLAIMER