

# FACTSHEET - AS OF 20-Jun-2024

## Solactive France Leaders NTR Index

### DESCRIPTION

Solactive France Leaders NTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

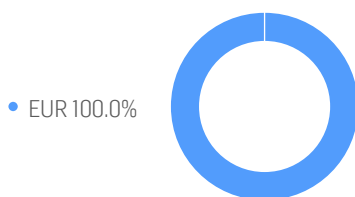
ISIN / WKN	DE000SLOEY83 / SLOEY8	Base Value / Base Date	1000 Points / 03.11.2014
Bloomberg / Reuters	/.SOFRANLN	Last Price	2611.64
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.11.2014
Index Members	5		

## STATISTICS

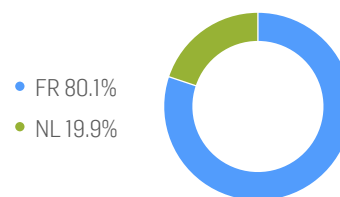
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.31%	-7.29%	2.17%	21.98%	2.91%	161.16%
Performance (p.a.)						10.48%
Volatility (p.a.)	18.10%	15.03%	12.50%	12.28%	12.56%	23.21%
High	2848.44	2883.12	2883.12	2883.12	2883.12	2883.12
Low	2547.58	2547.58	2528.18	2132.62	2528.18	894.94
Sharpe Ratio*	-3.81	-2.00	0.06	1.52	0.20	0.29
Max. Drawdown	-10.56%	-11.64%	-11.64%	-11.64%	-11.64%	-49.16%
VaR 95 \ 99				-21.2% \ -39.7%		-35.3% \ -62.0%
CVaR 95 \ 99				-30.2% \ -45.2%		-56.6% \ -100.2%

\* 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 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ORANGE SA	ORA FP Equity	FR	EUR	20.17%
AXA SA	CS FP Equity	FR	EUR	20.09%
CREDIT AGRICOLE SA	ACA FP Equity	FR	EUR	20.03%
STELLANTIS NV	STLAM IM Equity	NL	EUR	19.87%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	19.83%

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