

FACTSHEET - AS OF 23-Aug-2024

Solactive Eurozone Technology Focus Top 10 EW Index NTR

DESCRIPTION

The Solactive Eurozone Technology Focus Top 10 EW Index NTR intends to track the performance of the 10 most traded technology companies from the Eurozone stock market. It is calculated as a net total return index in EUR and reconstituted quarterly. Constituents are equally weighted.

HISTORICAL PERFORMANCE



CHARACTERISTICS

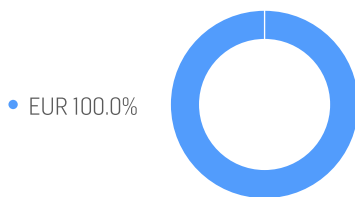
ISIN / WKN	SL0L4N	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.SEZTF10N	Last Price	5031.32
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	10		

STATISTICS

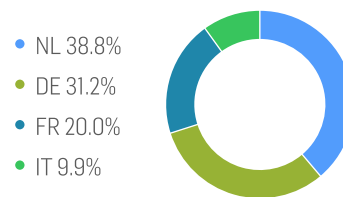
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.82%	-3.68%	1.73%	32.41%	15.86%	403.13%
Performance (p.a.)						9.23%
Volatility (p.a.)	23.75%	19.92%	18.11%	17.31%	17.97%	23.75%
High	5033.57	5249.33	5249.33	5249.33	5249.33	5249.33
Low	4593.78	4593.78	4593.78	3506.45	4204.49	394.93
Sharpe Ratio*	1.54	-0.89	-0.01	1.69	1.21	0.23
Max. Drawdown	-6.80%	-12.49%	-12.49%	-12.49%	-12.49%	-65.44%
VaR 95 \ 99				-26.4% \ -41.9%		-37.4% \ -68.3%
CVaR 95 \ 99				-37.7% \ -51.0%		-56.8% \ -91.2%

* 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 23-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
ADYEN NV	ADYEN NA Equity	NL	EUR	12.07%
RHEINMETALL AG	RHM GY Equity	DE	EUR	11.01%
AIRBUS SE	AIR FP Equity	NL	EUR	10.89%
SAP SE	SAP GY Equity	DE	EUR	10.85%
CAPGEMINI SA	CAP FP Equity	FR	EUR	10.07%
LEONARDO SPA	LDO IM Equity	IT	EUR	9.95%
SAFRAN SA	SAF FP Equity	FR	EUR	9.92%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	9.38%
ASML HOLDING NV	ASML NA Equity	NL	EUR	8.42%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	7.43%

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