

# FACTSHEET - AS OF 26-Jul-2024

## European Equity Select Index

### DESCRIPTION

The European Equity Select Index is calculated and distributed by Solactive AG. The Index aims to reflect the price development of stocks from the European corporate business sector. The Index is calculated as a net total return index in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA9EU4 / SLA9EU	Base Value / Base Date	1000 Points / 14.07.2014
Bloomberg / Reuters	EUSELECT Index / .EUSELECT	Last Price	1786.06
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	08:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 14.07.2014
Index Members	28		

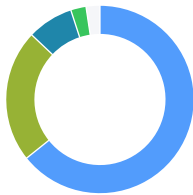
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.48%	3.56%	9.51%	17.95%	11.19%	78.61%
Performance (p.a.)						5.95%
Volatility (p.a.)	9.30%	8.97%	8.86%	9.38%	8.83%	16.29%
High	1786.06	1807.40	1807.40	1807.40	1807.40	1807.40
Low	1751.36	1720.99	1599.15	1442.15	1580.69	795.22
Sharpe Ratio*	0.26	1.29	1.87	1.55	1.88	0.14
Max. Drawdown	-1.83%	-3.10%	-3.10%	-6.93%	-3.10%	-38.22%
VaR 95 \ 99				-14.5% \ -24.7%		-25.6% \ -46.7%
CVaR 95 \ 99				-20.2% \ -26.8%		-40.7% \ -68.5%

\* 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).

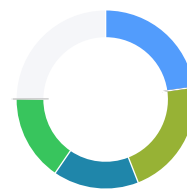
## COMPOSITION BY CURRENCIES

- EUR 64.3%
- GBp 22.8%
- NOK 7.9%
- SEK 2.6%
- Others 2.4%



## COMPOSITION BY COUNTRIES

- GB 22.8%
- DE 21.3%
- FR 15.5%
- NL 15.5%
- Others 24.9%



## TOP COMPONENTS AS OF 26-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	10.14%
3I GROUP PLC ORD	III LN Equity	GB	GBp	9.86%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	7.24%
RIO TINTO PLC	RIO LN Equity	GB	GBp	6.05%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	5.93%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	5.38%
CAPGEMINI SA	CAP FP Equity	FR	EUR	4.63%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	4.24%
ALLIANZ SE	ALV GY Equity	DE	EUR	4.11%
SUBSEA 7 SA	SUBC NO Equity	LU	NOK	3.46%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	3.23%
TAYLOR WIMPEY PLC	TW/ LN Equity	GB	GBp	3.17%
KBC GROUPE SA	KBC BB Equity	BE	EUR	3.10%
DHL GROUP	DHL GY Equity	DE	EUR	3.07%
FREENET AG	FNTN GY Equity	DE	EUR	2.85%

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