

FACTSHEET - AS OF 21-Jun-2024

Solactive Eurozone TOP CEO 2020 AR 5% Index

DESCRIPTION

The index replicates the return of an investment into the index components (net dividends reinvested) with a constant dividend markdown of 5% per year, subtracted on an accrued basis. Consequently, the index performs better (or worse) than the standard price index that does not consider dividend reinvestments as long as the overall net dividend yield of the index components is greater (lower) than the value being subtracted.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA9XQ2 / SLA9XQ	Base Value / Base Date	100 Points / 08.01.2020
Bloomberg / Reuters	SOCEO Index / SOCEO	Last Price	262.92
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 04.01.2010
Index Members	5		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.27%	-6.62%	-6.98%	-13.50%	-7.25%	-9.18%
Performance (p.a.)						-2.14%
Volatility (p.a.)	15.80%	13.50%	15.16%	15.74%	15.28%	24.99%
High	275.84	286.03	294.90	317.99	294.90	355.14
Low	257.59	257.59	257.59	249.61	257.59	192.35
Sharpe Ratio*	-2.84	-2.07	-1.14	-1.10	-1.19	-0.23
Max. Drawdown	-6.62%	-9.94%	-12.65%	-21.50%	-12.65%	-36.47%
VaR 95 \ 99				-25.9% \ -35.8%		-39.5% \ -65.9%
CVaR 95 \ 99				-34.0% \ -46.9%		-60.7% \ -103.3%

* 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 100.0%



COMPOSITION BY COUNTRIES

• FR 37.8%
• ES 22.7%
• BE 21.2%
• DE 18.3%



TOP COMPONENTS AS OF 21-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
IBERDROLA SA	IBE SQ Equity	ES	EUR	22.73%
KBC GROUPE SA	KBC BB Equity	BE	EUR	21.24%
KERING SA	KER FP Equity	FR	EUR	19.02%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	18.75%
CONTINENTAL AG	CON GY Equity	DE	EUR	18.25%

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