

The index is designed to measure the performance of top 20 European companies

QUICK FACTS

Index Lounce Date:	Jun 25, 2024
Index Base Date:	Dec 31, 2018
Index Base Value:	1,000
Index Tax Type:	NTR
Index Currency:	EUR
Index Reconstitution:	Annually
Index Rebalance:	Quarterly
Index Weighting Type:	Market Cap
Constituent Weight Cap:	10.0%

ELIGIBLE CRITERIA

Country of Exchange:	Multi-Exchange
Securities Currency:	Multi-Currency
Geographical Exposure:	Europe
Min Security Free-Float:	20%

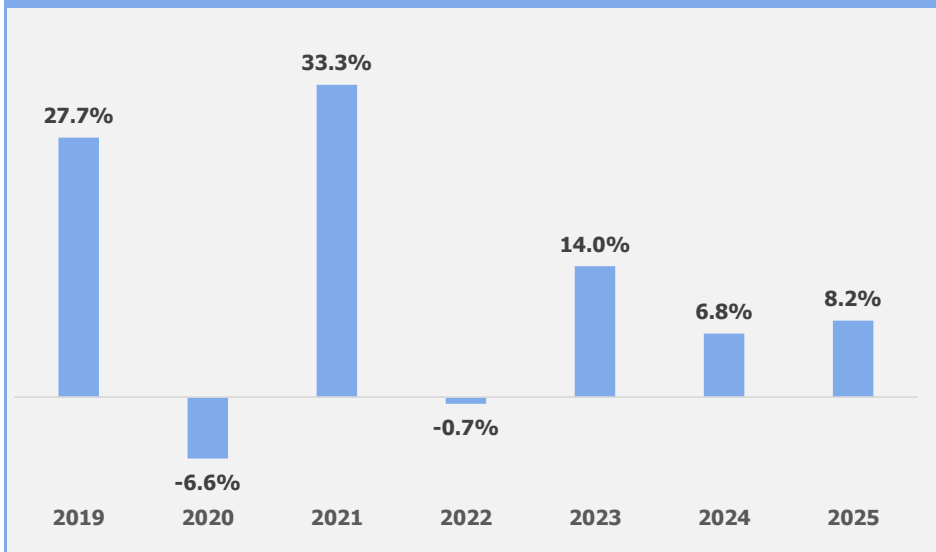
FUNDAMENTALS

# of Constituents	20
P/E	23.5
P/B	6.3
Div Yield:	2.4%

SECTORS BREAKDOWN

Healthcare	26.1%
Consumer Disc.	19.3%
Technology	18.7%
Consumer Stap.	13.0%
Industrials	10.5%
Energy	8.0%
Financials	4.4%

ANNUAL PERFORMANCE



HISTORICAL PERFORMANCE & RISK ANALYSIS

2025	Returns			Standard Deviation*			Sharp Ratio*		
	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
8.2%	10.8%	38.0%	62.5%	14.2%	18.0%	19.5%	0.5	0.6	0.5

* The calculation performed on a daily basis and presented in annual terms. The calculation of Sharpe ratio is based on index currency's relevant central bank rate as a risk-free rate

TOP 10 CONSTITUENTS BY INDEX WEIGHT

Security Name	Symbol	Index Weight
LVMH Moet Hennessy Louis Vuitton	MC FP	8.4%
SAP	SAP GR	7.9%
ASML	ASML NA	6.9%
Hermes International	RMS FP	6.9%
Novo Nordisk	NOVOB DC	6.6%
Roche	ROG SW	5.9%
Novartis	NOVN VX	5.3%
Nestle	NESN SW	5.2%
Astrazeneca	AZN LN	5.0%
Shell	SHEL LN	4.7%