

FACTSHEET - AS OF 19-May-2022

Solactive Eurozone Index NTR

DESCRIPTION

The Solactive Eurozone Index intends to track the performance of the companies from the Eurozone which are included in the Solactive Europe 600 Index. Constituents are selected and weighted based on free float market capitalization. The index is a net total return index published in EUR and is reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

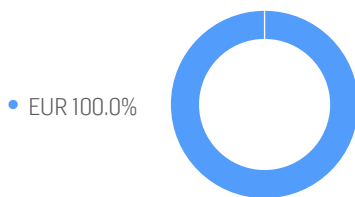
ISIN / WKN	DE000SLOBBE2 / SLOBBE	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .EUROZN	Last Price	1633.14
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	289		

STATISTICS

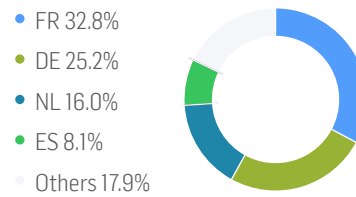
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.82%	-8.86%	-14.47%	-7.31%	-13.69%	63.31%
Performance (p.a.)						3.11%
Volatility (p.a.)	22.37%	29.43%	25.19%	19.52%	26.39%	21.09%
High	1737.00	1791.86	1925.32	1925.47	1925.32	1925.47
Low	1578.83	1537.72	1537.72	1537.72	1537.72	492.25
Sharpe Ratio*	-1.66	-1.05	-1.06	-0.35	-1.19	0.18
Max. Drawdown	-9.11%	-14.18%	-20.13%	-20.14%	-20.13%	-60.27%
VaR 95 \ 99				-31.6% \ -64.7%		-32.8% \ -61.8%
CVaR 95 \ 99				-49.3% \ -71.5%		-52.3% \ -85.6%

* 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 19-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.50%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	3.30%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	3.01%
SANOFI SA	SAN FP Equity	FR	EUR	2.43%
SAP SE	SAP GY Equity	DE	EUR	2.10%
SIEMENS AG	SIE GY Equity	DE	EUR	2.07%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.73%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	1.69%
L OREAL SA	OR FP Equity	FR	EUR	1.66%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.55%

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