

FACTSHEET - AS OF 21-Oct-2020

Solactive Eurozone Index TR

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 total return index published in EUR and is reconstituted quarterly.

HISTORICAL PERFORMANCE



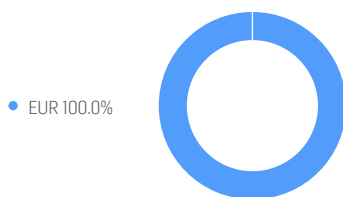
CHARACTERISTICS

ISIN / WKN	DE000SLOBBF9 / SLOBBF	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .EUROZT	Last Price	1573.72
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	298		

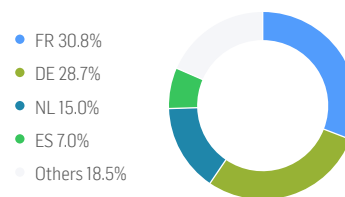
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.71%	-3.46%	16.24%	-8.28%	-11.66%	57.37%
Performance (p.a.)	-	-	-	-	-	3.19%
Volatility (p.a.)	19.54%	17.71%	22.40%	29.87%	32.57%	21.38%
High	1626.31	1632.63	1641.81	1856.87	1856.87	1856.87
Low	1538.31	1538.31	1351.81	1145.17	1145.17	504.19
Sharpe Ratio	1.20	-0.72	1.62	-0.27	-0.42	0.17
Max. Drawdown	-3.23%	-5.78%	-6.72%	-38.33%	-38.33%	-59.72%
VaR 95 \ 99				-56.0% \ -96.1%		-33.6% \ -62.6%
CVaR 95 \ 99				-83.9% \ -172.9%		-53.1% \ -87.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 21-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.61%
SAP SE	SAP GY Equity	DE	EUR	3.33%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.92%
SANOFI SA	SAN FP Equity	FR	EUR	2.36%
SIEMENS AG	SIE GY Equity	DE	EUR	2.31%
TOTAL SE	FP FP Equity	FR	EUR	1.89%
UNILEVER NV	UNA NA Equity	NL	EUR	1.84%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.76%
IBERDROLA SA	IBE SQ Equity	ES	EUR	1.71%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	1.61%

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