

FACTSHEET - AS OF 26-Apr-2024

Solactive Top 50 France Germany Benelux EW 4% AR Index

DESCRIPTION

The Solactive Top 50 France Germany Benelux EW 4% AR Index intends to track the price movements of a portfolio containing the 20 largest companies according to Free Float Market Capitalization from France, the 20 largest companies according to Free Float Market Capitalization from Germany and the 10 largest companies according to Free Float Market Capitalization from the Benelux countries (i.e. Belgium, Luxembourg and the Netherlands). The Index uses the Solactive GBS Developed Markets Eurozone Large & Mid Cap Index as a starting universe and excludes all index member of the benchmark index that are not traded in EUR. The Index is a Net Total Return Index and published in EUR. A decrement of 4% p.a. (accrued on a daily basis) is deducted from the index level. The Index components are weighted equally

HISTORICAL PERFORMANCE



CHARACTERISTICS

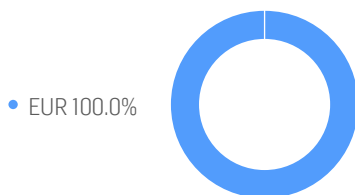
ISIN / WKN	DE000SLOBDN9 / SLOBDN	Base Value / Base Date	100 Points / 17.05.2006
Bloomberg / Reuters	SOLFAB4N Index / .SOLFAB4N	Last Price	145.24
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 17.05.2006
Index Members	50		

STATISTICS

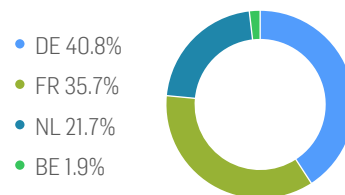
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.64%	5.12%	18.11%	6.82%	5.40%	45.24%
Performance (p.a.)						2.10%
Volatility (p.a.)	11.55%	9.62%	9.75%	11.39%	9.84%	20.68%
High	147.77	147.77	147.77	147.77	147.77	148.86
Low	142.21	137.40	123.03	122.97	133.72	51.06
Sharpe Ratio*	-1.92	1.93	3.72	0.26	1.38	-0.09
Max. Drawdown	-3.76%	-3.76%	-3.93%	-12.41%	-3.76%	-61.25%
VaR 95 \ 99				-19.6% \ -24.9%		-32.5% \ -60.0%
CVaR 95 \ 99				-24.8% \ -36.7%		-50.7% \ -83.0%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	2.65%
ADIDAS AG	ADS GY Equity	DE	EUR	2.52%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	2.37%
DAIMLER TRUCK HOLDING AG	DTG GY Equity	DE	EUR	2.37%
ING GROEP NV	INGA NA Equity	NL	EUR	2.32%
SAFRAN SA	SAF FP Equity	FR	EUR	2.27%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.20%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	2.17%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	2.13%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.12%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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