FACTSHEET - AS OF 11-Oct-2024
Solactive Eurozone Top 50 Market Trend PR Index

HISTORICAL PERFORMANCE

CHARACTERISTICS

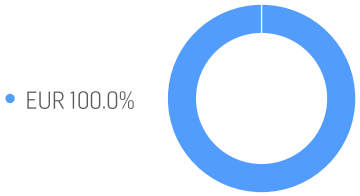
ISIN / WKN	DE000SL0HP32 / SL0HP3	Base Value / Base Date	1000.0 Points / 01.01.2013
Bloomberg / Reuters	SOEZMT Index / .SOEZMT	Last Price	1880.70
Index Calculator	null	Dividends	Reinvested
Index Type		Calculation	08:00 to 19:05 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 01.01.2013
Index Members	2		

STATISTICS

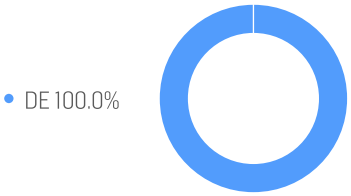
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	6.56%	-4.34%	-3.77%	29.72%	13.31%	88.07%
Performance (p.a.)						5.51%
Volatility (p.a.)	25.34%	25.67%	24.86%	21.63%	23.09%	27.21%
High	1935.98	1935.98	2045.97	2058.95	2058.95	2058.95
Low	1764.85	1664.11	1664.11	1391.41	1571.69	779.46
Sharpe Ratio*	4.48	-0.77	-0.44	1.24	0.60	0.08
Max. Drawdown	-5.44%	-15.35%	-18.66%	-19.18%	-19.18%	-53.17%
VaR 95 \ 99				-37.0% \ -55.6%		-43.3% \ -83.5%
CVaR 95 \ 99				-46.7% \ -64.2%		-67.5% \ -108.8%

* 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 11-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
Solactive Euro 50 Index	EURO50 Index	DE	EUR	172.16%
EUR-CASH	EUR-CASH	DE	EUR	-72.16%

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