

# FACTSHEET - AS OF 26-Nov-2021

## Solactive Eurozone 50 Equal Weight 5% AR Index

### DESCRIPTION

The Solactive Eurozone 50 Equal Weight Index tracks the performance of the 50 largest companies in the Eurozone in terms of free float market capitalization. The index composition is reviewed on a quarterly basis. The components of the index are equally weighted. The Index is a Gross Total Return index minus a 5% decrement per annum.

### HISTORICAL PERFORMANCE



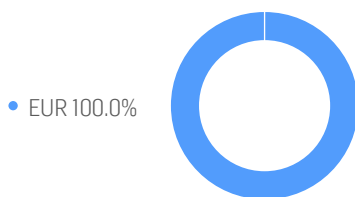
### CHARACTERISTICS

ISIN / WKN	DE000SLA1F72 / SLA1F7	Base Value / Base Date	100 Points / 03.08.2005
Bloomberg / Reuters	SOLEW Index / .SOLEW	Last Price	104.89
Index Calculator	Solactive AG	Dividends	All dividends are reinvested
Index Type	Gross Total Return	Calculation	08:30am to 22:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.08.2005
Index Members	50		

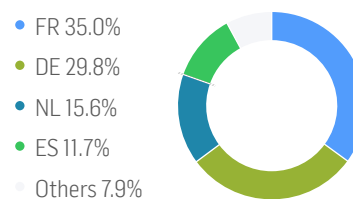
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.50%	-3.34%	-2.02%	10.64%	9.92%	4.89%
Performance (p.a.)	-	-	-	-	-	0.29%
Volatility (p.a.)	17.76%	15.64%	14.22%	13.82%	13.77%	21.70%
High	112.73	112.73	112.73	112.73	112.73	135.86
Low	104.89	103.67	102.95	91.88	91.88	52.23
Sharpe Ratio	-1.95	-0.78	-0.25	0.82	0.84	0.04
Max. Drawdown	-6.95%	-6.95%	-6.95%	-6.95%	-6.95%	-61.56%
VaR 95 \ 99				-26.0% \ -42.9%		-34.0% \ -63.6%
CVaR 95 \ 99				-36.8% \ -61.9%		-53.8% \ -90.0%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	2.39%
KERING SA	KER FP Equity	FR	EUR	2.18%
CELLNEX TELECOM SA	CLNX SQ Equity	ES	EUR	2.17%
PERNOD RICARD SA	RI FP Equity	FR	EUR	2.17%
ROYAL DSM NV	DSM NA Equity	NL	EUR	2.16%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.14%
SIEMENS AG	SIE GY Equity	DE	EUR	2.13%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	2.13%
VONOVIA SE	VNA GY Equity	DE	EUR	2.11%
DASSAULT SYSTEMES SA	DSY FP Equity	FR	EUR	2.11%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.10%
L OREAL SA	OR FP Equity	FR	EUR	2.10%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	2.08%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.07%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	2.06%

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