

FACTSHEET - AS OF 20-Sep-2019

Solactive Top 50 France Germany Benelux EW 5% AR Index

DESCRIPTION

The Solactive Top 50 France Germany Benelux EW 5% 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 5% p.a. (accrued on a daily basis) is deducted from the index level. The Index components are weighted equally.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000SLA6093 / SLA609	Base Value / Base Date	100 Points / 17.05.2006
Bloomberg / Reuters	SOLFAB50 Index / .SOLFAB50	Last Price	105.70
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 17.05.2006
Index Members	50		

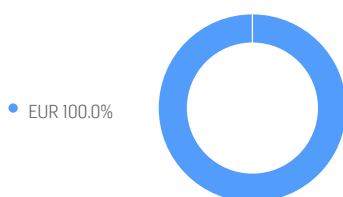
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.4%	1.4%	5.6%	-0.3%	15.3%	5.7%
Performance (p.a.)	-	-	-	-	-	0.4%
Volatility (p.a.)	9.6%	13.7%	12.8%	13.9%	12.8%	20.8%
High	105.70	106.14	106.14	106.73	106.14	130.39
Low	99.65	98.02	98.02	90.28	90.64	49.64
Sharpe Ratio	7.16	0.44	0.95	0.00	1.73	0.04
Max. Drawdown	-1.6%	-7.7%	-7.7%	-15.4%	-7.7%	-61.9%
VaR 95 \ 99				-25.7% \ -37.7%		-33.1% \ -59.6%
CVaR 95 \ 99				-34.0% \ -50.6%		-50.6% \ -82.2%

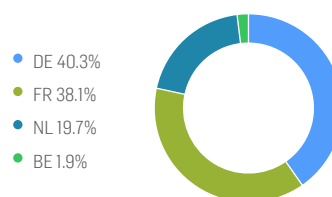
STATISTICS - GBS - Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index TR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.8%	2.5%	6.8%	6.0%	19.7%	92.9%
Performance (p.a.)	-	-	-	-	-	5.0%
Volatility (p.a.)	8.3%	12.1%	11.1%	12.4%	11.1%	18.8%
High	1080.06	1080.06	1080.06	1080.06	1080.06	1080.06
Low	1018.07	1001.55	1001.55	880.97	893.15	306.86
Sharpe Ratio	9.39	0.92	1.33	0.52	2.58	0.29
Max. Drawdown	-1.2%	-6.9%	-6.9%	-14.2%	-6.9%	-57.6%
VaR 95 \ 99				-22.7% \ -37.9%		-29.3% \ -55.5%
CVaR 95 \ 99				-29.9% \ -44.6%		-46.1% \ -77.1%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 20-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.24%
ING GROEP NV	INGA NA Equity	NL	EUR	2.15%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	2.14%
SAFRAN SA	SAF FP Equity	FR	EUR	2.13%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	2.12%
DAIMLER AG	DAI GY Equity	DE	EUR	2.11%
SIEMENS AG	SIE GY Equity	DE	EUR	2.11%
TOTAL SA	FP FP Equity	FR	EUR	2.10%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	2.10%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	2.10%

DISCLAIMER

© Solactive AG, 2019. All rights reserved.


The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.