

# FACTSHEET - AS OF 18-Sep-2020

## Solactive Euro 50 Index NTR

### DESCRIPTION

The Solactive Euro 50 Index NTR tracks the price movements of the 50 largest companies in the Eurozone. Constituents are selected and weighted based on free float market capitalization with weight restrictions according to the European UCITS directive ("5/10/40-rule"). The index is a net total return index published in EUR. It is reconstituted annually with quarterly IPO reviews to account for new listings and update the weights of existing members.

### HISTORICAL PERFORMANCE



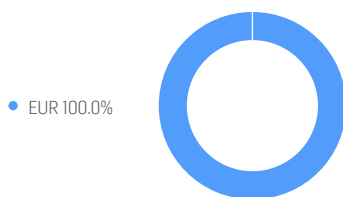
### CHARACTERISTICS

ISIN / WKN	DE000SLA6W19 / SLA6WI	Base Value / Base Date	1000 Points / 02.08.2006
Bloomberg / Reuters	EURO50N Index / .EURO50N	Last Price	1307.60
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 15.10.2018
Index Members	50		

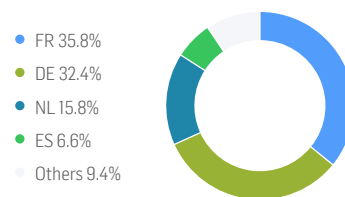
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.73%	0.41%	29.30%	-7.17%	-12.81%	30.76%
Performance (p.a.)	-	-	-	-	-	1.92%
Volatility (p.a.)	17.40%	18.92%	30.39%	31.09%	35.67%	22.37%
High	1336.17	1355.21	1355.21	1548.50	1548.50	1548.50
Low	1295.03	1261.13	985.57	941.02	941.02	530.89
Sharpe Ratio	-0.46	0.12	2.27	-0.22	-0.48	0.10
Max. Drawdown	-3.00%	-6.94%	-7.94%	-39.23%	-39.23%	-58.19%
VaR 95 \ 99				-57.2% \ -95.1%		-34.7% \ -65.8%
CVaR 95 \ 99				-89.3% \ -180.3%		-55.2% \ -93.5%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 18-Sep-2020

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	6.06%
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.75%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.74%
SANOFI SA	SAN FP Equity	FR	EUR	4.19%
SIEMENS AG	SIE GY Equity	DE	EUR	4.19%
TOTAL SE	FP FP Equity	FR	EUR	3.55%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.26%
UNILEVER NV	UNA NA Equity	NL	EUR	3.06%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	2.90%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.77%

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