

# FACTSHEET - AS OF 26-Jan-2021

## Solactive Euro 50 Index TR

### DESCRIPTION

The Solactive Euro 50 Index TR 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 gross 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



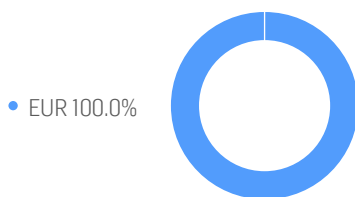
### CHARACTERISTICS

|                     |                       |                        |                                            |
|---------------------|-----------------------|------------------------|--------------------------------------------|
| ISIN / WKN          | DE000SLA6W27 / SLA6W2 | Base Value / Base Date | 1000 Points / 02.08.2006                   |
| Bloomberg / Reuters | / .EURO50T            | Last Price             | 1679.06                                    |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested (Total Return Index)            |
| Index Type          | 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       | 49                    |                        |                                            |

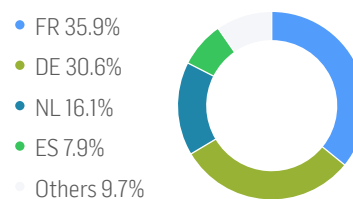
## STATISTICS

|                    | 30D     | 90D     | 180D    | 360D             | YTD     | Since Inception |
|--------------------|---------|---------|---------|------------------|---------|-----------------|
| Performance        | 1.82%   | 23.05%  | 14.33%  | 0.65%            | 1.57%   | 67.91%          |
| Performance (p.a.) | -       | -       | -       | -                | -       | 3.64%           |
| Volatility (p.a.)  | 11.82%  | 20.32%  | 20.22%  | 32.77%           | 12.33%  | 22.33%          |
| High               | 1702.31 | 1702.31 | 1702.31 | 1772.25          | 1702.31 | 1772.25         |
| Low                | 1653.02 | 1363.74 | 1363.74 | 1077.09          | 1653.02 | 542.50          |
| Sharpe Ratio       | 2.13    | 6.52    | 1.57    | 0.04             | 2.02    | 0.19            |
| Max. Drawdown      | -2.31%  | -3.28%  | -11.29% | -39.22%          | -2.31%  | -57.63%         |
| VaR 95 \ 99        |         |         |         | -61.3% \ -95.1%  |         | -34.7% \ -65.7% |
| CVaR 95 \ 99       |         |         |         | -89.3% \ -180.3% |         | -55.1% \ -92.7% |

### Composition by Currencies



### Composition by Countries



### TOP COMPONENTS AS OF 26-Jan-2021

| Company                             | Ticker         | Country | Currency | Index Weight (%) |
|-------------------------------------|----------------|---------|----------|------------------|
| ASML HOLDING NV                     | ASML NA Equity | NL      | EUR      | 7.86%            |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity   | FR      | EUR      | 5.34%            |
| SAP SE                              | SAP GY Equity  | DE      | EUR      | 4.52%            |
| SIEMENS AG                          | SIE GY Equity  | DE      | EUR      | 4.25%            |
| TOTAL SE                            | FP FP Equity   | FR      | EUR      | 3.85%            |
| SANOFI SA                           | SAN FP Equity  | FR      | EUR      | 3.54%            |
| ALLIANZ SE                          | ALV GY Equity  | DE      | EUR      | 3.24%            |
| IBERDROLA SA                        | IBE SQ Equity  | ES      | EUR      | 2.96%            |
| SCHNEIDER ELECTRIC SE               | SU FP Equity   | FR      | EUR      | 2.71%            |
| ENEL SPA                            | ENEL IM Equity | IT      | EUR      | 2.63%            |

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