

# FACTSHEET - AS OF 20-Sep-2019

## 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	1627.80
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	50		

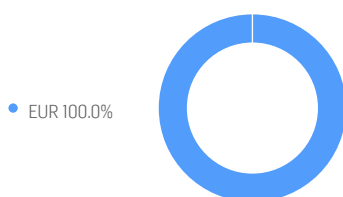
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	5.4%	3.2%	10.5%	7.3%	22.4%	62.8%
Performance (p.a.)	-	-	-	-	-	3.8%
Volatility (p.a.)	10.2%	14.1%	13.0%	13.9%	13.1%	21.6%
High	1627.80	1627.80	1627.80	1627.80	1627.80	1627.80
Low	1517.23	1491.52	1470.84	1302.31	1310.55	542.50
Sharpe Ratio	8.93	1.01	1.75	0.56	2.51	0.19
Max. Drawdown	-1.7%	-7.7%	-7.7%	-14.9%	-7.7%	-57.6%
VaR 95 \ 99				-25.5% \ -33.0%		-33.6% \ -60.1%
CVaR 95 \ 99				-32.9% \ -52.4%		-52.2% \ -86.1%

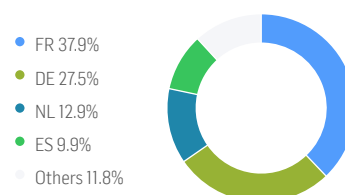
## STATISTICS - GBS - Solactive GBS Developed Markets Eurozone All Cap USD Index TR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.1%	0.1%	5.7%	-	11.9%	11.9%
Performance (p.a.)	-	-	-	-	-	18.1%
Volatility (p.a.)	12.1%	13.3%	12.8%	-	-	12.9%
High	1071.87	1088.28	1088.28	-	1088.28	1088.28
Low	1008.94	990.42	990.42	-	949.94	949.94
Sharpe Ratio	5.30	0.05	0.96	-	-	1.43
Max. Drawdown	-1.6%	-9.0%	-9.0%	-	-9.0%	-9.0%
VaR 95 \ 99				-23.1% \ -37.4%		-23.1% \ -37.4%
CVaR 95 \ 99				-31.8% \ -38.3%		-31.8% \ -38.3%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 20-Sep-2019

Company	Ticker	Country	Currency	Index Weight (%)
TOTAL SA	FP FP Equity	FR	EUR	5.28%
SAP SE	SAP GY Equity	DE	EUR	4.50%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	3.97%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.80%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.65%
SANOFI SA	SAN FP Equity	FR	EUR	3.61%
SIEMENS AG	SIE GY Equity	DE	EUR	3.22%
UNILEVER NV	UNA NA Equity	NL	EUR	3.19%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	3.06%
AIRBUS SE	AIR FP Equity	NL	EUR	2.81%

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