

FACTSHEET - AS OF 22-Oct-2021

Solactive Dynamic Uptrend Eurozone TR

DESCRIPTION

The Index intends to track the price movements of 50 stocks listed in the Eurozone, a portfolio which is designed to achieve high upside volatility (via optimization, considering only positive returns) while respecting a set of constraints such as a portfolio-level dividend yield target, min/max index member weight caps, sector exposure limits, and country exposure constraints.

HISTORICAL PERFORMANCE



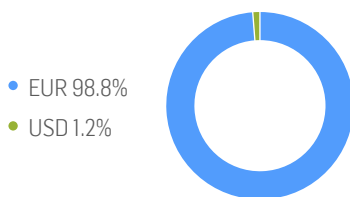
CHARACTERISTICS

ISIN / WKN	DE000SLA8F59 / SLA8F5	Base Value / Base Date	1000 Points / 07.11.2007
Bloomberg / Reuters	SOLDUEG Index	Last Price	1747.74
Index Calculator	Solactive AG	Dividends	Gross Total Return
Index Type	Gross Total Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to November 7th, 2007
Index Members	51		

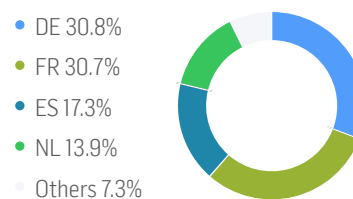
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	3.46%	1.66%	4.73%	48.33%	18.56%	74.77%
Performance (p.a.)	-	-	-	-	-	4.08%
Volatility (p.a.)	15.63%	14.11%	15.51%	19.69%	15.60%	28.78%
High	1767.00	1767.00	1819.35	1819.35	1819.35	1819.35
Low	1689.32	1642.30	1642.30	1130.78	1447.07	272.20
Sharpe Ratio	3.32	0.53	0.67	2.52	1.54	0.16
Max. Drawdown	-1.82%	-7.00%	-9.73%	-9.73%	-9.73%	-72.78%
VaR 95 \ 99				-29.2% \ -44.1%		-43.0% \ -86.5%
CVaR 95 \ 99				-40.1% \ -60.3%		-70.6% \ -120.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
AIRBUS SE	AIR FP Equity	NL	EUR	9.43%
BASF SE	BAS GY Equity	DE	EUR	9.27%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	8.72%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	7.16%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	6.69%
CREDIT AGRICOLE SA	ACA FP Equity	FR	EUR	5.88%
ORANGE SA	ORA FP Equity	FR	EUR	4.49%
FRESENIUS SE & CO KGAA	FRE GY Equity	DE	EUR	3.90%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	3.87%
TELEFONICA SA	TEF SQ Equity	ES	EUR	3.46%

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