

FACTSHEET - AS OF 16-Apr-2021

European Equity Select Index

DESCRIPTION

The European Equity Select Index is calculated and distributed by Solactive AG. The Index aims to reflect the price development of stocks from the European corporate business sector. The Index is calculated as a net total return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

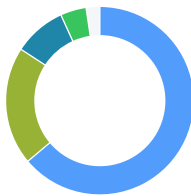
ISIN / WKN	DE000SLA9EU4 / SLA9EU	Base Value / Base Date	1000 Points / 14.07.2014
Bloomberg / Reuters	EUSELECT Index / .EUSELECT	Last Price	1392.39
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	08:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 14.07.2014
Index Members	28		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.01%	9.09%	25.19%	49.37%	12.13%	39.24%
Performance (p.a.)	-	-	-	-	-	5.02%
Volatility (p.a.)	7.69%	12.20%	15.51%	18.96%	12.18%	17.11%
High	1392.39	1392.39	1392.39	1392.39	1392.39	1392.39
Low	1347.77	1242.61	1023.24	932.20	1241.74	795.22
Sharpe Ratio	3.64	3.51	3.76	2.68	4.01	0.32
Max. Drawdown	-1.90%	-3.39%	-8.03%	-11.01%	-3.51%	-38.22%
VaR 95 \ 99				-32.4% \ -53.7%		-26.0% \ -49.1%
CVaR 95 \ 99				-46.1% \ -65.8%		-43.1% \ -75.8%

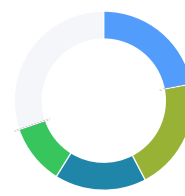
Composition by Currencies

- EUR 63.9%
- GBP 20.3%
- NOK 9.0%
- CHF 4.4%
- Others 2.3%



Composition by Countries

- DE 22.0%
- GB 20.3%
- FR 16.6%
- NL 10.9%
- Others 30.2%



TOP COMPONENTS AS OF 16-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
RIO TINTO PLC	RIO LN Equity	GB	GBP	6.89%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	6.08%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	5.72%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	4.78%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	4.71%
FORTUM OYJ	FORTUM FH Equity	FI	EUR	4.68%
3I GROUP PLC ORD	III LN Equity	GB	GBP	4.58%
CAPGEMINI SA	CAP FP Equity	FR	EUR	4.54%
BB BIOTECH AG	BION SE Equity	CH	CHF	4.44%
LEG IMMOBILIEN SE	LEG GY Equity	DE	EUR	4.29%
DEUTSCHE POST AG	DPW GY Equity	DE	EUR	4.19%
MOWI ASA	MOWI NO Equity	NO	NOK	4.00%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.81%
SCHRODERS PLC ORD	SDR LN Equity	GB	GBP	3.77%
TAYLOR WIMPEY PLC	TW/ LN Equity	GB	GBP	3.77%

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