

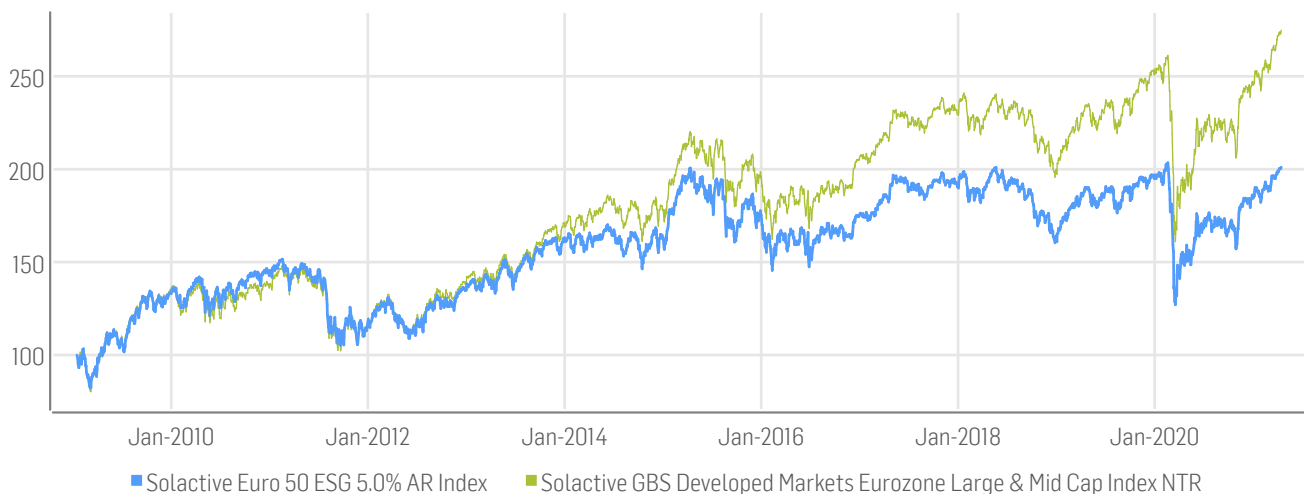
# FACTSHEET - À PARTIR DE 15 Apr 2021

## Solactive Euro 50 ESG 5.0% AR Index

### DESCRIPTION

The Solactive Euro 50 ESG 5.0% AR Index index tracks the price movement of the 50 largest companies within the Eurozone that are also member of the Ethibel Sustainability Index Excellence Europe. The Ethibel Sustainability Index Excellence Europe contains 200 shares of European companies that display the best performance in terms of corporate social responsibility (CSR). The Index is calculated as a Net Total Return Index, i.e. dividends will be reinvested net of tax. A synthetic dividend of 5.0% p.a. including a management fee of 0.25% p.a. (accrued on a daily basis) is deducted from the index level. The Index is denominated in EUR and adjusted on a quarterly basis.

### PERFORMANCE HISTORIQUE\*



### DONNEES CLEFS

ISIN / WKN	DE000SLA5WS8 / SLA5WS	Valeur / Date initiales	100 Points / 16.01.2009
Bloomberg / Reuters	SOLKESG5 Index / .SOLKESG5	Prix actuel	201.03
Calculateur de l'Indice	Solactive AG	Dividendes	Reinvested (Total Return Index)
Type d'Indice	Net Total Return	Calcul	09 :00am to 10 :30pm (CET), every 15 seconds
Monnaie de l'Indice	EUR	Données	Available daily back to 16.01.2009
Composants de l'Indice	50		

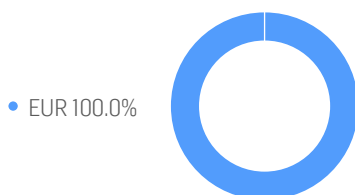
## STATISTIQUES

	30J	90J	180J	360J	YTD	Depuis sa Création
Performance	2.35%	6.85%	18.16%	30.43%	8.97%	101.03%
Performance (p.a.)	-	-	-	-	-	5.87%
Volatilité (p.a.)	4.94%	10.15%	14.51%	18.83%	10.18%	19.71%
Maxi	201.03	201.03	201.03	201.03	201.03	203.51
Mini	194.93	182.20	157.11	148.20	182.20	82.27
Sharpe Ratio	6.74	3.09	2.81	1.67	3.47	0.32
Max. Drawdown	-0.77%	-3.29%	-7.65%	-11.02%	-4.18%	-37.56%
VaR 95 \ 99				-29.7% \ -59.1%		-31.8% \ -56.2%
CVaR 95 \ 99				-46.5% \ -64.9%		-48.4% \ -76.5%

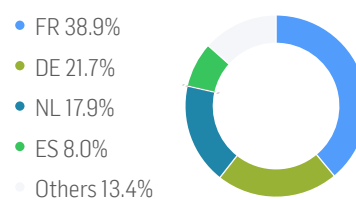
## STATISTIQUES - GBS - Solactive GBS Developed Markets Eurozone Large & Mid Cap Index NTR

EUR	30J	90J	180J	360J	YTD	Depuis sa Création
Performance	3.47%	9.97%	22.73%	41.32%	12.02%	174.73%
Performance (p.a.)	-	-	-	-	-	8.60%
Volatilité (p.a.)	6.82%	11.77%	15.49%	19.58%	11.51%	19.92%
Maxi	1190.04	1190.04	1190.04	1190.04	1190.04	1190.04
Mini	1142.57	1048.99	893.11	812.03	1048.99	347.76
Sharpe Ratio	7.63	4.05	3.36	2.17	4.25	0.46
Max. Drawdown	-1.05%	-3.75%	-7.89%	-10.13%	-4.26%	-38.36%
VaR 95 \ 99				-29.9% \ -58.7%		-31.7% \ -58.7%
CVaR 95 \ 99				-47.4% \ -64.6%		-48.8% \ -78.1%

## EXPOSITION AU RISQUE DE CHANGE



## EXPOSITION AU RISQUE-PAYS



## PREMIERS COMPOSANTS 15 Apr 2021

Société	Code	Pays	Monnaie	Poids
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.31%
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	2.27%
CAPGEMINI SA	CAP FP Equity	FR	EUR	2.26%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.25%
REPSOL SA	REP SQ Equity	ES	EUR	2.22%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	2.21%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	2.19%
AXA SA	CS FP Equity	FR	EUR	2.18%
TELEPERFORMANCE SE	TEP FP Equity	FR	EUR	2.14%
L OREAL SA	OR FP Equity	FR	EUR	2.13%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail : [indexing@solactive.com](mailto:indexing@solactive.com)

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