

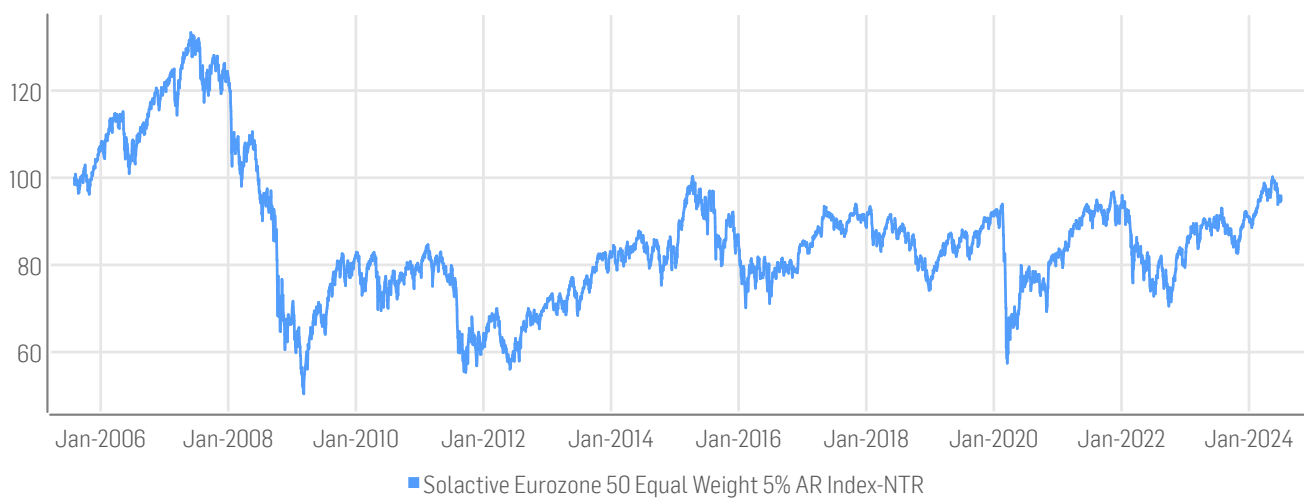
# FACTSHEET - AS OF 03-Jul-2024

## Solactive Eurozone 50 Equal Weight 5% AR Index-NTR

### DESCRIPTION

The Solactive Eurozone 50 Equal Weight Index-NTR tracks the performance of the 50 largest companies in the Eurozone in terms of free float market capitalization. The index composition is reviewed on a quarterly basis. The components of the index are equally weighted. The Index is a Net Total Return index minus a 5% decrement per annum.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA12P7 / SLA12P	Base Value / Base Date	100 Points / 03.08.2005
Bloomberg / Reuters	SOLEWN Index / .SOLEWN	Last Price	95.86
Index Calculator	Solactive AG	Dividends	All dividends are reinvested
Index Type	Net Total Return	Calculation	08:30am to 22:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.08.2005
Index Members	50		

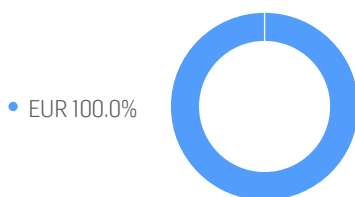
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## STATISTICS

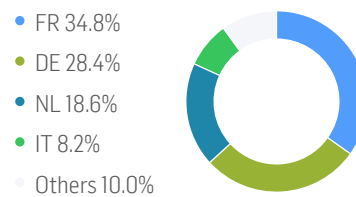
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.16%	-2.34%	6.43%	8.70%	5.32%	-4.14%
Performance (p.a.)						-0.22%
Volatility (p.a.)	15.07%	12.62%	10.74%	11.20%	10.75%	21.17%
High	98.71	100.22	100.22	100.22	100.22	133.32
Low	93.86	93.86	88.55	82.63	88.55	50.40
Sharpe Ratio*	-1.79	-1.02	0.91	0.46	0.65	-0.18
Max. Drawdown	-4.91%	-6.35%	-6.35%	-11.19%	-6.35%	-62.20%
VaR 95 \ 99				-19.0% \ -24.2%		-32.9% \ -62.9%
CVaR 95 \ 99				-23.9% \ -30.3%		-52.3% \ -86.6%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 03-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
ING GROEP NV	INGA NA Equity	NL	EUR	2.19%
DEUTSCHE BOERSE AG	DB1 GY Equity	DE	EUR	2.12%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	1.93%
DANONE SA	BN FP Equity	FR	EUR	2.02%
PERNOD RICARD SA	RI FP Equity	FR	EUR	1.83%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	1.93%
SAP SE	SAP GY Equity	DE	EUR	2.21%
ENGIE SA	ENGI FP Equity	FR	EUR	1.82%
DHL GROUP	DHL GY Equity	DE	EUR	2.07%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	1.87%
INDUSTRIA DE DISEÑO TEXTIL SA	ITX SQ Equity	ES	EUR	2.11%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.01%
COMPAGNIE DE SAINT GOBAIN SA	SGO FP Equity	FR	EUR	2.08%
ENI SPA	ENI IM Equity	IT	EUR	1.91%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	2.10%

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