

FACTSHEET - Solactive Euro 50 Index TR AS OF 17-Jun-2024

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



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	10.49%	23.23%	-9.38%	25.11%	-3.61%	28.93%

CHARACTERISTICS

ISIN / WKN	DE000SLA6W27 / SLA6W2	Base Value / Base Date	1000 Points / 02.08.2006
Bloomberg / Reuters	/ .EURO50T	Last Price	2552.08
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		

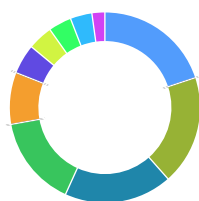
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.22%	-0.36%	10.16%	17.50%	10.49%	155.21%
Performance (p.a.)						5.38%
Volatility (p.a.)	15.49%	12.54%	11.25%	12.14%	11.55%	21.47%
High	2651.80	2652.38	2652.38	2652.38	2652.38	2652.38
Low	2531.18	2521.59	2250.48	2044.68	2250.48	542.50
Sharpe Ratio*	-2.36	-0.41	1.60	1.16	1.74	0.08
Max. Drawdown	-4.55%	-4.57%	-4.57%	-10.07%	-4.57%	-57.63%
VaR 95 \ 99				-20.7% \ -31.2%		-33.0% \ -62.9%
CVaR 95 \ 99				-26.4% \ -39.2%		-52.6% \ -88.0%

* 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).

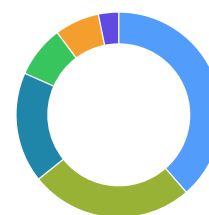
COMPOSITION BY SECTORS

- Finance 19.9%
- Technology 18.5%
- Consumer Cyclical 18.3%
- Industrials 15.4%
- Consumer Non-Cyclicals 8.8%
- Energy 5.0%
- Utilities 4.2%
- Non-Energy Materials 3.9%
- Healthcare 3.7%
- Telecommunications 2.2%



COMPOSITION BY COUNTRIES

- France 38.6%
- Germany 25.7%
- Netherlands 17.4%
- Spain 8.2%
- Italy 7.0%
- Others 3.2%



TOP COMPONENTS AS OF 17-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	11.19%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	5.60%
SAP SE	SAP GY Equity	DE	EUR	5.40%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	4.18%
SIEMENS AG	SIE GY Equity	DE	EUR	3.74%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	3.61%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.01%
L OREAL SA	OR FP Equity	FR	EUR	3.01%
SANOFI SA	SAN FP Equity	FR	EUR	2.91%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	2.70%

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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

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