

FACTSHEET - 05.04.2018

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	86.71
Index Calculator	Solactive AG	52W High	93.97
Index Type	Net Total Return	52W Low	83.08
Index Currency	EUR	Calculation	08:30am to 22:50pm (CET), every 15 seconds
Index Members	50	History	Available daily back to 03.08.2005
Dividends	All dividends are reinvested		



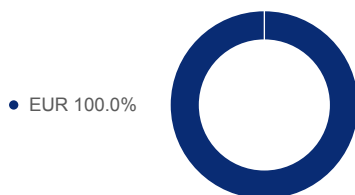
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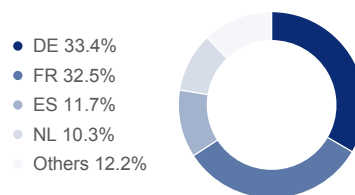
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.8%	-5.4%	-5.2%	-1.6%	-2.5%	-13.3%
Performance (p.a.)	23.7%	-20.1%	-10.4%	-1.6%	-9.3%	-1.1%
Volatility (p.a.)	13.6%	14.9%	12.4%	11.8%	15.1%	22.1%
High	87.20	93.39	93.97	93.97	93.39	133.32
Low	83.08	83.08	83.08	83.08	83.08	50.40
Sharpe Ratio	1.77	-1.33	-0.81	-0.12	-0.60	-0.04
Max. Drawdown	-4.7%	-11.0%	-11.6%	-11.6%	-11.0%	-62.2%
VaR 95 \ 99				-20.0%\-34.8%		-35.0%\-64.0%
CVaR 95 \ 99				-27.4%\-37.6%		-53.9%\-87.7%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF

Ticker	Currency	Country	Company	Weight
RI FP Equity	EUR	FR	PERNOD RICARD SA	2.25%
ADS GY Equity	EUR	DE	ADIDAS	2.23%
FP FP Equity	EUR	FR	TOTAL SA	2.20%
OR FP Equity	EUR	FR	L OREAL SA	2.18%
MC FP Equity	EUR	FR	LVMH MOET HENNESSY LOUIS VUITTON SE	2.17%
KER FP Equity	EUR	FR	KERING	2.17%
MUV2 GY Equity	EUR	DE	MUENCHENER RUECK	2.16%
AIR FP Equity	EUR	NL	AIRBUS SE	2.16%
ENI IM Equity	EUR	IT	ENI SPA	2.14%
ASML NA Equity	EUR	NL	ASML HOLDING NV	2.12%
UNA NA Equity	EUR	NL	UNILEVER NV	2.11%
ENEL IM Equity	EUR	IT	ENEL SPA	2.08%
TEF SQ Equity	EUR	ES	TELEFONICA SA	2.08%
ABI BB Equity	EUR	BE	ANHEUSER-BUSCH INBEV SA NV	2.06%



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For more information, please visit www.solactive.com.

* Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.

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