

# Solactive Eurozone 50 Equal Weight 5% AR Index

## INDEX INFORMATION

Bloomberg / Reuters	SOLEW Index / .SOLEW
ISIN	DE000SLA1F72
Index Calculator	Solactive AG
Index Currency	EUR
Index Members	50
Index Type	Gross Total Return
Dividends	All dividends are reinvested
Decrement	5% p.a.
Base Value / Base Date	100 Points / 03.08.2005
Live Date	06.01.2016
Last Price	134.84
52W High	136.00
52W Low	109.19
Calculation	08:30am to 22:50pm (CET), every 15 seconds

## STRATEGY OVERVIEW

- The Solactive Eurozone 50 Equal Weight 5% AR Index tracks the performance of the 50 largest companies in the Eurozone in terms of free float market capitalization.
- The components of the index are equally weighted, and the index composition is reviewed on a quarterly basis.
- The equal-weighted nature of the index tends to attribute performance more equally across constituents when compared to a market-cap weighted index, which weights constituents proportional to their market capitalization
- Furthermore, the index reinvests stock dividends and deducts a constant decrement of 5% p.a. on the resulting gross total return index.

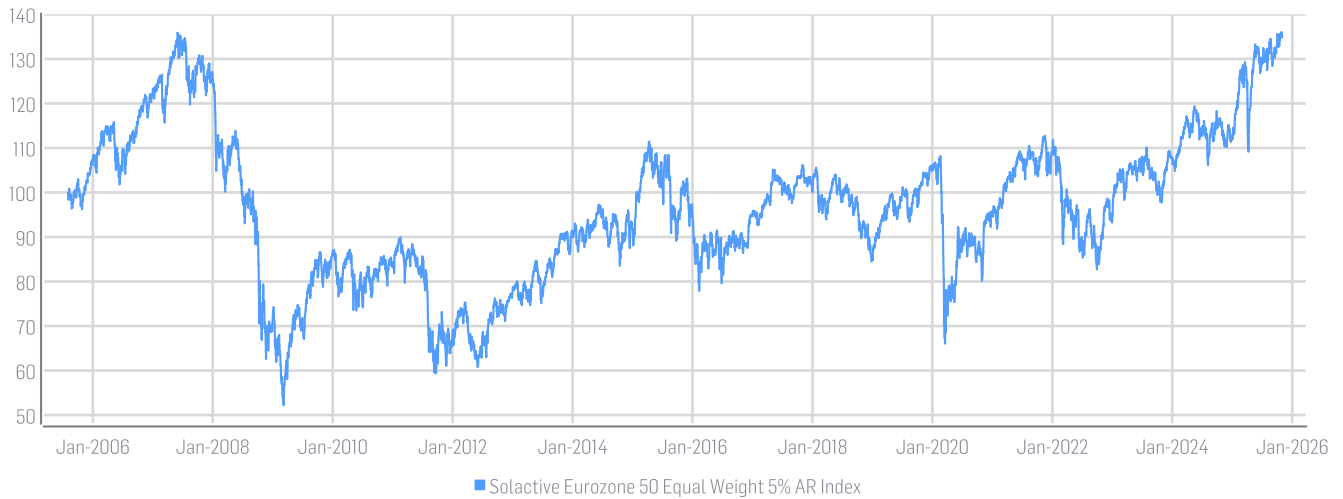
## Guideline Solactive Eurozone 50 EW 5% AR Index

[http://www.solactive.com/wp-content/uploads/2016/03/Guideline-Solactive-Eurozone-50-EW-Index-SOLEW\\_FI-V2.52.pdf](http://www.solactive.com/wp-content/uploads/2016/03/Guideline-Solactive-Eurozone-50-EW-Index-SOLEW_FI-V2.52.pdf)

## Index Construction

Universe	All Eurozone stocks
Inclusion Criteria	a. Listed in Euro Currency b. Listed on a regular Eurozone stock Exchange c. Minimum 6-month ADTV of EUR 10m
Selection	50 largest stocks based on float market capitalization
Weighting	Equally weighted
Decrement	5% p.a. constant decrement on the GTR Index, applied every business day
Rebalancing	Quarterly (in February, May, August, November)

INDEX PERFORMANCE SINCE AUGUST 2005 \*



Solactive Eurozone 50 Equal Weight 5% AR Index

	Full Period	1y	3y	5y	10y	Since Live Date (Jan-06-2016)
Performance (p.a.)	1.49%	19.51%	14.25%	10.92%	2.95%	3.93%
Volatility (p.a.)	20.85%	16.22%	14.19%	16.52%	18.24%	18.16%
Sharpe Ratio	-0.02	1.08	0.87	0.54	0.06	0.11

The performance is annualized, based on a 365 days convention.

The volatility is annualized, based on a 252 days convention. Annualized Volatility is the standard deviation of the close-to-close daily log returns multiplied by the square root of the number of trading days in the year. We use a constant equal to 252 as the estimated number of trading days in each year.

Sharpe ratio is calculated on annualized returns and annualized volatility as well as the interpolated overnight rate depositary rate. Sharpe Ratio is a commonly used calculation that measures a ratio of return to volatility. The higher the Sharpe Ratio, the greater the returns for each unit of risk. It is often calculated by subtracting the risk-free return from the Strategy return and dividing the resulting "excess return" by the standard deviation of the Strategy. In the case of the calculation above the Sharpe Ratio is simply Average Annualized Return divided by the Annualized Volatility.

INDEX REPORTING

Solactive Eurozone 50 Equal Weight 5% AR Index  
Oct-31-2025

DETAILED HISTORICAL MONTHLY PERFORMANCE

Solactive Eurozone 50 Equal Weight 5% AR Index

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	ANNUAL
2025	7.73%	4.60%	-2.06%	0.53%	6.07%	-1.53%	1.23%	-0.74%	2.26%	1.25%			20.55%
2024	0.50%	3.49%	4.42%	-2.81%	2.41%	-3.30%	0.42%	2.02%	0.99%	-3.21%	-1.19%	0.31%	3.77%
2023	9.04%	1.93%	0.88%	1.03%	-2.80%	5.20%	1.76%	-4.53%	-3.29%	-2.59%	7.23%	1.68%	15.58%
2022	-2.16%	-6.29%	-1.89%	-2.13%	0.00%	-8.96%	7.22%	-5.15%	-5.67%	7.88%	8.35%	-4.79%	-14.43%
2021	-3.71%	5.05%	5.85%	1.14%	2.97%	0.48%	-0.11%	1.40%	-3.27%	4.66%	-5.26%	4.94%	14.22%
2020	-2.81%	-8.64%	-18.66%	4.87%	4.82%	5.25%	-2.23%	3.36%	-2.81%	-6.68%	17.03%	1.52%	-9.00%
2019	5.68%	3.81%	1.06%	4.91%	-5.73%	5.22%	0.10%	-1.49%	3.26%	0.95%	2.24%	0.81%	22.21%
2018	3.02%	-4.58%	-2.55%	5.45%	-1.95%	-0.82%	2.80%	-3.82%	-0.17%	-5.80%	-0.21%	-6.34%	-14.64%
2017	-2.53%	2.33%	5.03%	2.04%	0.90%	-3.04%	0.09%	-0.96%	4.75%	2.21%	-2.77%	-2.08%	5.67%
2016	-8.45%	-2.84%	1.44%	0.97%	3.00%	-6.70%	4.37%	1.43%	-0.83%	0.96%	-1.05%	7.20%	-1.56%
2015	7.10%	7.03%	2.40%	-2.44%	0.68%	-4.54%	4.97%	-8.85%	-5.16%	9.91%	2.31%	-6.28%	5.25%
2014	-3.10%	3.93%	0.37%	0.59%	2.93%	-1.03%	-3.10%	1.01%	1.20%	-2.75%	4.41%	-3.27%	0.77%
2013	3.26%	-2.76%	-0.33%	4.36%	3.86%	-6.41%	6.27%	-1.67%	6.23%	5.43%	0.30%	0.12%	19.30%
2012	4.47%	3.68%	-1.42%	-6.95%	-6.76%	8.15%	1.37%	4.88%	0.78%	2.11%	2.38%	1.38%	13.78%
2011	4.24%	1.66%	-3.49%	3.51%	-3.21%	-0.54%	-6.10%	-13.79%	-5.95%	8.56%	-2.97%	-1.38%	-19.40%
2010	-5.89%	-1.92%	7.45%	-3.18%	-5.91%	-1.51%	6.30%	-4.12%	4.93%	3.34%	-6.05%	5.27%	-2.73%
2009	-8.43%	-11.53%	4.58%	16.08%	3.91%	-2.43%	9.91%	5.16%	3.54%	-5.20%	1.28%	5.93%	21.34%
2008	-12.80%	-2.18%	-3.09%	5.57%	0.99%	-10.62%	-1.00%	-0.37%	-9.65%	-15.67%	-7.03%	0.89%	-44.48%
2007	1.64%	-2.18%	2.19%	5.04%	3.54%	-0.97%	-4.24%	-0.67%	1.11%	1.99%	-2.59%	-0.13%	4.43%
2006	2.48%	2.77%	2.12%	-0.32%	-4.68%	0.65%	0.95%	2.60%	2.37%	2.64%	-0.40%	2.83%	14.64%
2005								-2.55%	4.44%	-3.38%	4.02%	3.78%	6.16%

Current Composition by Sectors

Data sourced and owned by Factset.



- Finance 27.1%
- Industrials 20.3%
- Consumer Cyclicals 15.0%
- Consumer Non-Cyclical 10.1%
- Technology 8.2%
- Utilities 8.2%
- Non-Energy Materials 5.5%
- Others 5.7%

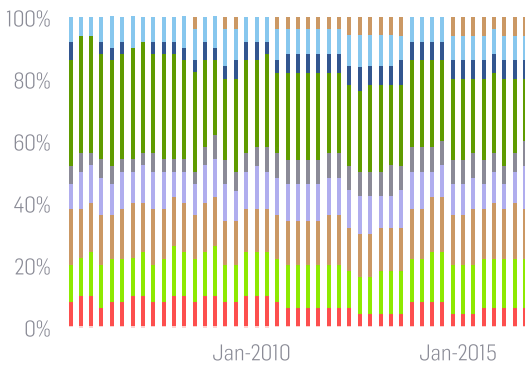
Current Composition by Countries



- France 34.0%
- Germany 28.3%
- Netherlands 16.9%
- Spain 10.6%
- Italy 6.1%
- Others 4.1%

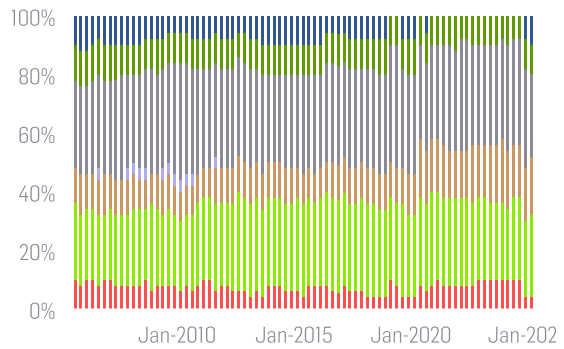
Backtested historical Composition by Sectors

Data sourced and owned by Factset.



- Consumer services
- Industrials
- Consumer durables
- Finance
- Consumer non-durables
- Technology
- Energy
- Utilities
- Others

Backtested historical Composition by Countries



- Spain
- Germany
- France
- Finland
- Belgium
- Austria
- Others

## CURRENT COMPONENTS

Data sourced and owned by Factset.

Ticker	Sector	Country	Company	Weight <sup>1</sup>
ASML NA Equity	Technology	NL	ASML HOLDING NV	2.95%
MC FP Equity	Consumer Cyclical	FR	LVMH MOET HENNESSY LOUIS VUITTON SE	2.55%
EL FP Equity	Consumer Cyclical	FR	ESSILORLUXOTTICA	2.42%
AIR FP Equity	Industrials	NL	AIRBUS SE	2.28%
PRX NA Equity	Consumer Non-Cyclical	NL	PROSUS NV	2.27%
SAN SQ Equity	Finance	ES	BANCO SANTANDER SA	2.24%
ITX SQ Equity	Consumer Cyclical	ES	INDUSTRIA DE DISEÑO TEXTIL SA	2.23%
LR FP Equity	Industrials	FR	LEGRAND SA	2.21%
NDA FH Equity	Finance	FI	NORDEA BANK ABP	2.19%
BBVA SQ Equity	Finance	ES	BANCO BILBAO VIZCAYA ARGENTARIA SA	2.18%
SU FP Equity	Industrials	FR	SCHNEIDER ELECTRIC SE	2.18%
IBE SQ Equity	Utilities	ES	IBERDROLA SA	2.15%
ENEL IM Equity	Utilities	IT	ENEL SPA	2.14%
MBG GY Equity	Consumer Cyclical	DE	MERCEDES-BENZ GROUP AG	2.14%
SIE GY Equity	Industrials	DE	SIEMENS AG	2.14%
SAN FP Equity	Healthcare	FR	SANOFI SA	2.09%
INGA NA Equity	Finance	NL	ING GROEP NV	2.08%
ENR GY Equity	Industrials	DE	SIEMENS ENERGY AG	2.07%
ISP IM Equity	Finance	IT	INTESA SANPAOLO SPA	2.05%
BN FP Equity	Consumer Non-Cyclical	FR	DANONE SA	2.03%
ENGI FP Equity	Utilities	FR	ENGIE SA	2.02%
SAF FP Equity	Industrials	FR	SAFRAN SA	2.02%
TTE FP Equity	Energy	FR	TOTALENERGIES SE	1.99%
AD NA Equity	Consumer Non-Cyclical	NL	KONINKLIJKE AHOLD DELHAIZE N	1.99%
DBK GY Equity	Finance	DE	DEUTSCHE BANK AG	1.98%
ABI BB Equity	Consumer Non-Cyclical	BE	ANHEUSER BUSCH INBEV SA NV	1.95%
DHL GY Equity	Industrials	DE	DHL GROUP	1.95%
RMS FP Equity	Consumer Cyclical	FR	HERMES INTERNATIONAL SCA	1.94%
ADS GY Equity	Consumer Cyclical	DE	ADIDAS AG	1.92%
ADYEN NA Equity	Finance	NL	ADYEN NV	1.91%
BAS GY Equity	Non-Energy Materials	DE	BASF SE	1.91%
IFX GY Equity	Technology	DE	INFINEON TECHNOLOGIES AG	1.90%
GLE FP Equity	Finance	FR	SOCIETE GENERALE SA CLASS A	1.90%
UCG IM Equity	Finance	IT	UNICREDIT SPA	1.88%
ALV GY Equity	Finance	DE	ALLIANZ SE	1.88%
AI FP Equity	Non-Energy Materials	FR	AIR LIQUIDE SA	1.86%
EOAN GY Equity	Utilities	DE	EON SE	1.86%
OR FP Equity	Consumer Non-Cyclical	FR	L OREAL SA	1.84%
DG FP Equity	Industrials	FR	VINCI SA	1.83%
RHM GY Equity	Industrials	DE	RHEINMETALL AG	1.82%
AMS SQ Equity	Industrials	ES	AMADEUS IT GROUP SA CLASS A	1.78%
CS FP Equity	Finance	FR	AXA SA	1.76%
RACE IM Equity	Consumer Cyclical	NL	FERRARI NV	1.75%
MUV2 GY Equity	Finance	DE	MUNICH REINSURANCE COMPANY	1.73%
SAP GY Equity	Technology	DE	SAP SE	1.72%
SGO FP Equity	Non-Energy Materials	FR	COMPAGNIE DE SAINT GOBAIN SA	1.71%
BNP FP Equity	Finance	FR	BNP PARIBAS SA	1.67%
WKL NA Equity	Technology	NL	WOLTERS KLUWER NV	1.65%
DTE GY Equity	Telecommunications	DE	DEUTSCHE TELEKOM AG	1.64%
DBI GY Equity	Finance	DE	DEUTSCHE BOERSE AG	1.63%

## DISCLAIMER

<sup>1</sup> The weight will fluctuate daily due to the price and currency movements of every single component.

\* 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.

Solactive has retrospectively calculated the levels of the index prior to the live date (6-Jan-2016) using the same methodology as described above and in the Guideline. The results obtained from back-testing information should not be considered indicative of the actual results that might be obtained from an investment or participation in a financial instrument or transaction referencing the Index. Solactive AG does not provide assurance or guarantee that the products linked to the Index will operate or would have operated in the past in a manner consistent with these materials. The hypothetical historical levels presented herein have not been verified by an independent third party, and such hypothetical historical levels have inherent limitations. Alternative simulations, techniques, modeling or assumptions might produce significantly different results and prove to be more appropriate. Actual results will vary, perhaps materially, from the simulated returns presented in this document.

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