

FACTSHEET - AS OF 30-Oct-2020

Solactive Insider Total Return Index

DESCRIPTION

The Solactive Insider Index includes German companies which have had the highest ratio of company insider share purchases in comparison to the market capitalization in the most recent quarter. 15 components are included which are weighted equally. The index is calculated as a total return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000A0JZPT4 / A0JZPT	Base Value / Base Date	100 Points / 11.10.2006
Bloomberg / Reuters	SBOXIP Index / .SBOXINSIDER	Last Price	137.24
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Strategy	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 11.10.2006
Index Members	15		

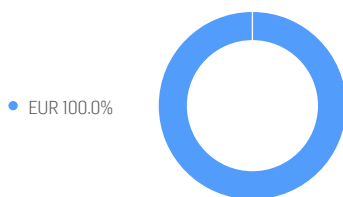
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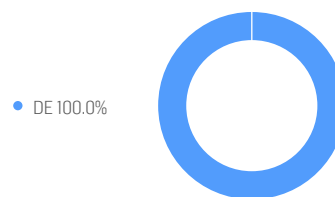
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.29%	-3.13%	-9.20%	-26.55%	-25.92%	30.32%
Performance (p.a.)	-	-	-	-	-	1.90%
Volatility (p.a.)	21.68%	21.07%	26.58%	30.45%	32.82%	24.17%
High	154.39	154.39	174.47	199.50	199.50	203.63
Low	137.24	137.24	137.24	123.28	123.28	41.47
Sharpe Ratio	-2.75	-0.55	-0.65	-0.87	-0.91	0.10
Max. Drawdown	-11.11%	-11.11%	-21.34%	-38.21%	-38.21%	-72.14%
VaR 95 \ 99				-47.2% \ -103.8%		-39.5% \ -73.5%
CVaR 95 \ 99				-84.3% \ -171.1%		-59.9% \ -100.0%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 30-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
DEUTSCHE BOERSE AG	DB1 GY Equity	DE	EUR	13.22%
DUERR AG	DUE GY Equity	DE	EUR	12.64%
KNORR-BREMSE AG	KBX GY Equity	DE	EUR	11.45%
PROSIEBENSAT1 MEDIA SE	PSM GY Equity	DE	EUR	7.97%
WACKER CHEMIE AG	WCH GY Equity	DE	EUR	7.64%
METRO AG	B4B GY Equity	DE	EUR	6.34%
SCHAEFFLER AG	SHA GY Equity	DE	EUR	5.95%
DEUTSCHE EUROSHP AG	DEQ GY Equity	DE	EUR	5.57%
LANXESS AG	LXS GY Equity	DE	EUR	5.56%
UNITED INTERNET AG	UTDI GY Equity	DE	EUR	5.49%
FRAPORT AG	FRA GY Equity	DE	EUR	5.12%
RWE AG	RWE GY Equity	DE	EUR	4.21%
BASF SE	BAS GY Equity	DE	EUR	4.07%
EON SE	EOAN GY Equity	DE	EUR	3.35%
HUGO BOSS AG	BOSS GY Equity	DE	EUR	1.43%

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