

FACTSHEET - AS OF 30-Oct-2020

Solactive E7 Total Return Index

DESCRIPTION

The Solactive E7 Index tracks the performance of companies from the E7 countries. These include Brazil, China, India, Indonesia, Mexico, Russia and Turkey. The Index is calculated in EUR as a total return index and adjusted semi-annually.

HISTORICAL PERFORMANCE



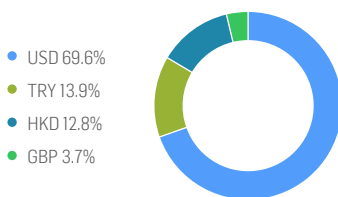
CHARACTERISTICS

ISIN / WKN	DE000SLA0E74 / SLA0E7	Base Value / Base Date	100 Points / 14.02.2011
Bloomberg / Reuters	SOLE7 Index / SOLE7	Last Price	107.96
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Emerging Markets	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 14.02.2011
Index Members	25		

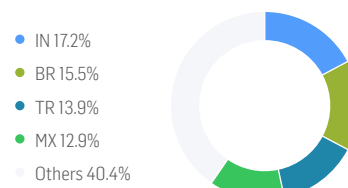
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.30%	-5.56%	6.02%	-16.90%	-20.41%	8.27%
Performance (p.a.)	-	-	-	-	-	0.82%
Volatility (p.a.)	15.93%	14.63%	18.43%	30.91%	33.35%	19.66%
High	114.36	115.70	119.94	141.52	141.52	141.52
Low	107.96	107.96	101.63	87.53	87.53	71.14
Sharpe Ratio	-1.51	-1.38	0.71	-0.54	-0.71	0.07
Max. Drawdown	-5.60%	-6.69%	-9.99%	-38.15%	-38.15%	-38.15%
VaR 95 \ 99				-50.5% \ -142.5%		-30.5% \ -55.5%
CVaR 95 \ 99				-92.2% \ -171.3%		-47.5% \ -81.3%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 30-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
HDFC BANK LTD-ADR	HDB UN Equity	IN	USD	5.02%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.82%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	4.79%
CEMEX SAB DE CV	CX UN Equity	MX	USD	4.64%
INFOSYS LTD	INFY UN Equity	IN	USD	4.57%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	4.31%
FOMENTO ECONOMICO MEXICANO SAB DE CV	FMX UN Equity	MX	USD	4.18%
ITAU UNIBANCO HLDNG-PREF ADR	ITUB UN Equity	BR	USD	4.14%
AMERICA MOVIL SAB DE CV - L SERIES ADR	AMX UN Equity	MX	USD	4.12%
VALE SA-SP ADR	VALE UN Equity	BR	USD	4.09%
YANDEX NV CLASS A	YNDX UW Equity	NL	USD	4.04%
MMC NORILSK NICKEL PJSC	MNOD LI Equity	RU	USD	4.01%
ASELSAN ELEKTRONIK SANAYI VE TICARET AS	ASELS TI Equity	TR	TRY	3.93%
AMBEV SA	ABEV UN Equity	BR	USD	3.84%
DOCTOR REDDYS LAB-ADR	RDY UN Equity	IN	USD	3.83%

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