

FACTSHEET - AS OF 26-Oct-2020

Solactive Home Entertainment Total Return Index

DESCRIPTION

The Solactive Home Entertainment Index includes companies whose main business operations are in the production of visual home entertainment electronics and associated media. The index is adjusted semi-annually and calculated as a total return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

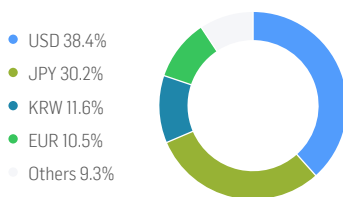
ISIN / WKN	DE000SLA0HE0 / SLA0HE	Base Value / Base Date	100 Points / 11.03.2011
Bloomberg / Reuters	SOLHOME Index / .SOLHOME	Last Price	350.31
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 11.03.2011
Index Members	20		

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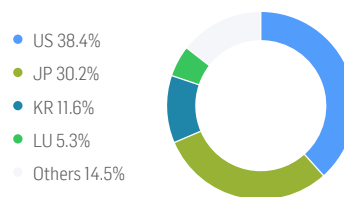
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.17%	7.90%	14.37%	10.80%	1.72%	265.71%
Performance (p.a.)	-	-	-	-	-	14.43%
Volatility (p.a.)	10.11%	12.12%	13.52%	20.54%	22.17%	15.30%
High	358.73	358.73	358.73	358.73	358.73	358.73
Low	349.02	318.28	296.98	251.78	251.78	82.68
Sharpe Ratio	0.27	3.03	2.35	0.56	0.12	0.97
Max. Drawdown	-2.59%	-2.59%	-5.05%	-29.04%	-29.04%	-29.04%
VaR 95 \ 99				-32.9% \ -101.6%		-23.4% \ -39.8%
CVaR 95 \ 99				-56.8% \ -109.7%		-36.1% \ -60.2%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 26-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
LG ELECTRONICS INC	066570 KP Equity	KR	KRW	6.16%
BANDAI NAMCO HOLDINGS INC	7832 JT Equity	JP	JPY	6.04%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	5.43%
VIACOMCBS INC	VIAC UW Equity	US	USD	5.43%
RTL GROUP	RRTL GY Equity	LU	EUR	5.35%
TOHO CO LTD ORD	9602 JT Equity	JP	JPY	5.16%
VIVENDI SA	VIV FP Equity	FR	EUR	5.16%
TAKE-TWO INTERACTIVE SOFTWARE INC	TTWO UW Equity	US	USD	5.14%
COMCAST CORP-CLASS A	CMCSA UW Equity	US	USD	5.01%
SHARP CORP	6753 JT Equity	JP	JPY	4.97%
NINTENDO CO LTD	7974 JT Equity	JP	JPY	4.94%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	4.82%
SONY CORP	6758 JT Equity	JP	JPY	4.78%
NETFLIX INC	NFLX UW Equity	US	USD	4.78%
NASPERS LTD-N SHS	NPN SJ Equity	ZA	ZAR	4.70%

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