

FACTSHEET - AS OF 27-Nov-2019

J.P. Morgan ERP Equity Debt Ratio L/S Index

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000SLA0TK2 / SLA0TK	Base Value / Base Date	100 Points / 30.06.2014
Bloomberg / Reuters	JPLSEDEU Index / .JPLSEDEU	Last Price	105.35
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	08:00am to 10:00pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.06.2014
Index Members	3		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.7%	-0.2%	-1.2%	-0.3%	-2.8%	0.1%
Performance (p.a.)	-	-	-	-	-	0.0%
Volatility (p.a.)	4.7%	6.0%	5.2%	5.5%	5.4%	6.0%
High	105.35	107.88	107.88	108.78	108.78	112.80
Low	103.23	103.23	103.23	103.23	103.23	100.45
Sharpe Ratio	1.94	-0.04	-0.39	-0.00	-0.52	0.05
Max. Drawdown	-1.4%	-4.3%	-4.3%	-5.1%	-5.1%	-11.0%
VaR 95 \ 99				-9.0% \ -15.3%		-9.5% \ -15.3%
CVaR 95 \ 99				-13.0% \ -20.9%		-13.0% \ -18.2%

TOP COMPONENTS AS OF 27-Nov-2019

Company	Ticker	Country	Currency	Index Weight (%)
J.P. MORGAN ERP EQUITY DEBT RATIO LONG INDEX		AF	EUR	103.36%
J.P. MORGAN SYNTHETIC CASH COMPONENT		DE	EUR	98.32%
J.P. MORGAN ERP EQUITY DEBT RATIO SHORT INDEX		AF	EUR	-101.68%

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