

FACTSHEET - AS OF 17-Sep-2020

Solactive SuperRegion Select Index

DESCRIPTION

The Solactive SuperRegion Select Index ("Solactive SuperRegion Select", the "Index") is an Index of Solactive AG and is calculated and distributed by Solactive AG. The Index aims to track the price movements of Asian, European and US shares that feature a high Dividend Yield and low Historical Volatility while assigning an increased exposure to the Region with the highest historical performance. The Index is a Price Return [PR] index. The Index is published in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2RC9 / SLA2RC	Base Value / Base Date	100 Points / 12.11.2003
Bloomberg / Reuters	SOLREGIO Index / .SOLREGIO	Last Price	201.90
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	08:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 12.11.2003
Index Members	76		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.44%	-2.11%	12.89%	-22.70%	-23.90%	101.90%
Performance (p.a.)	-	-	-	-	-	4.26%
Volatility (p.a.)	10.05%	11.38%	26.75%	28.17%	32.81%	12.48%
High	202.88	206.26	217.88	282.02	282.02	282.02
Low	198.72	194.31	168.93	168.93	168.93	93.50
Sharpe Ratio	0.60	-0.68	1.06	-0.80	-0.96	0.38
Max. Drawdown	-2.05%	-5.79%	-10.82%	-40.10%	-40.10%	-43.08%
VaR 95 \ 99				-43.1% \ -131.7%		-16.5% \ -35.8%
CVaR 95 \ 99				-87.1% \ -167.1%		-30.5% \ -59.7%

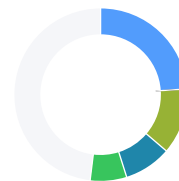
Composition by Currencies

- EUR 26.1%
- USD 24.9%
- JPY 12.3%
- GBP 8.9%
- Others 27.7%



Composition by Countries

- US 23.9%
- JP 12.3%
- GB 8.9%
- HK 6.8%
- Others 48.1%



TOP COMPONENTS AS OF 17-Sep-2020

Company	Ticker	Country	Currency	Index Weight (%)
UPM-KYMMENE OYJ	UPM FH Equity	FI	EUR	2.56%
AXFOOD AB	AXFO SS Equity	SE	SEK	2.49%
TIETOEVRY OYJ	TIETO FH Equity	FI	EUR	2.38%
CLARIANT AG	CLN SE Equity	CH	CHF	2.25%
TELENOR ASA	TEL NO Equity	NO	NOK	2.23%
CEZ AS	CEZ CK Equity	CZ	CZK	2.23%
TELIA CO AB	TELIA SS Equity	SE	SEK	2.17%
TELEFONICA DEUTSCHLAND HOLDING AG	O2D GY Equity	DE	EUR	2.17%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	2.13%
NATURGY ENERGY GROUP SA	NTGY SQ Equity	ES	EUR	2.12%

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