

Solactive Tradable European Price Momentum Factor Price Return Index

DESCRIPTION

The Solactive Tradable European Price Momentum Factor Price Return Index is an index from the Solactive Tradable European Factor Family offering exposure to the Price Momentum factor.

HISTORICAL PERFORMANCE



- Solactive Tradable European Price Momentum Factor Price Return Index
- Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index PR

CHARACTERISTICS

ISIN / WKN	DE000SLA3306 / SLA330	Base Value / Base Date	100 Points / 10.12.2010
Bloomberg / Reuters	STEFPMPR Index / .STEFPMPR	Last Price	268.93
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 10.12.2010
Index Members	49		

FACTSHEET - AS OF 30-Oct-2020
Solactive Tradable European Price Momentum Factor Price Return Index

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.69%	3.74%	15.22%	9.19%	4.25%	168.93%
Performance (p.a.)	-	-	-	-	-	10.52%
Volatility (p.a.)	18.33%	20.53%	19.94%	28.52%	30.74%	19.44%
High	290.15	290.15	290.15	290.15	290.15	290.15
Low	268.09	257.56	230.78	171.30	171.30	73.17
Sharpe Ratio	-1.51	0.81	1.70	0.34	0.18	0.57
Max. Drawdown	-7.60%	-7.60%	-7.60%	-39.96%	-39.96%	-39.96%
VaR 95 \ 99				-48.5% \ -94.1%		-31.3% \ -53.4%
CVaR 95 \ 99				-81.9% \ -154.6%		-48.4% \ -81.5%

STATISTICS - GBS - Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index PR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.09%	-3.92%	0.76%	-16.92%	-19.07%	18.28%
Performance (p.a.)	-	-	-	-	-	1.71%
Volatility (p.a.)	16.09%	16.98%	19.96%	27.60%	29.75%	17.10%
High	923.16	930.18	936.57	1089.00	1089.00	1089.00
Low	846.88	846.88	816.15	700.79	700.79	557.91
Sharpe Ratio	-2.89	-0.85	0.10	-0.60	-0.74	0.13
Max. Drawdown	-8.26%	-8.96%	-9.58%	-35.65%	-35.65%	-35.65%
VaR 95 \ 99				-52.7% \ -79.0%		-26.0% \ -52.9%
CVaR 95 \ 99				-79.5% \ -161.0%		-43.0% \ -73.8%

Composition by Currencies

- EUR 42.4%
- SEK 21.6%
- DKK 15.6%
- GBP 11.3%
- Others 9.2%



Composition by Countries

- SE 21.6%
- DK 15.6%
- DE 15.0%
- CH 7.7%
- Others 40.1%



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TOP COMPONENTS AS OF 30-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	2.95%
CELLNEX TELECOM SA	CLNX SQ Equity	ES	EUR	2.73%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	2.70%
EVOLUTION GAMING GROUP AB	EVO SS Equity	SE	SEK	2.65%
ZALANDO SE	ZAL GY Equity	DE	EUR	2.64%
POLYMETAL INTERNATIONAL PLC	POLY LN Equity	JE	GBP	2.64%
LONZA GROUP AG	LONN SE Equity	CH	CHF	2.63%
DELIVERY HERO SE	DHER GY Equity	DE	EUR	2.63%
HELLOFRESH SE	HFG GY Equity	DE	EUR	2.63%
DSV PANALPINA A S	DSV DC Equity	DK	DKK	2.60%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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