

Solactive Tradable European Earnings Momentum Factor Net Total Return Index

DESCRIPTION

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

HISTORICAL PERFORMANCE



■ Solactive Tradable European Earnings Momentum Factor Net Total Return Index

■ Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index NTR

CHARACTERISTICS

ISIN / WKN	DE000SLA3363 / SLA336	Base Value / Base Date	100 Points / 10.12.2010
Bloomberg / Reuters	STEFEMNT Index / .STEFEMNT	Last Price	299.53
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 10.12.2010
Index Members	50		

FACTSHEET - AS OF 30-Oct-2020

Solactive Tradable European Earnings Momentum Factor Net Total Return Index

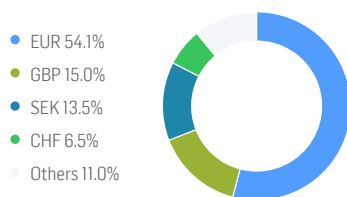
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.18%	-3.30%	10.45%	-0.76%	-8.04%	199.53%
Performance (p.a.)	-	-	-	-	-	11.73%
Volatility (p.a.)	14.70%	17.06%	18.63%	29.55%	31.62%	19.58%
High	323.25	324.57	324.57	346.95	346.95	346.95
Low	299.30	299.30	263.25	201.86	201.86	73.49
Sharpe Ratio	-2.72	-0.72	1.23	-0.01	-0.29	0.62
Max. Drawdown	-7.41%	-7.78%	-7.78%	-41.82%	-41.82%	-41.82%
VaR 95 \ 99				-47.3% \ -97.1%		-30.7% \ -54.0%
CVaR 95 \ 99				-85.4% \ -173.8%		-48.6% \ -84.2%

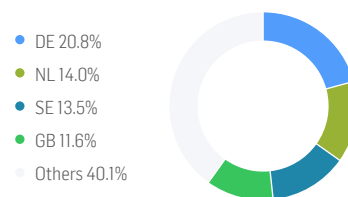
STATISTICS - GBS - Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.00%	-3.58%	1.86%	-15.05%	-17.44%	56.96%
Performance (p.a.)	-	-	-	-	-	4.66%
Volatility (p.a.)	16.09%	16.94%	19.95%	27.60%	29.74%	17.10%
High	1012.93	1018.01	1024.27	1173.59	1173.59	1173.59
Low	929.64	929.64	888.36	757.52	757.52	473.72
Sharpe Ratio	-2.85	-0.78	0.22	-0.54	-0.68	0.30
Max. Drawdown	-8.22%	-8.68%	-9.24%	-35.45%	-35.45%	-35.45%
VaR 95 \ 99				-52.7% \ -79.0%		-25.6% \ -52.8%
CVaR 95 \ 99				-79.2% \ -160.9%		-42.8% \ -73.6%

Composition by Currencies



Composition by Countries



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TOP COMPONENTS AS OF 30-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
LM ERICSSON TELEFON AB CLASS B	ERICB SS Equity	SE	SEK	2.75%
CELLNEX TELECOM SA	CLNX SQ Equity	ES	EUR	2.71%
SUNRISE COMMUNICATIONS GROUP LTD	SRCG SE Equity	CH	CHF	2.67%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	2.66%
JUST EAT TAKEAWAY	TKWY NA Equity	NL	EUR	2.62%
DELIVERY HERO SE	DHER GY Equity	DE	EUR	2.61%
HELLOFRESH SE	HFG GY Equity	DE	EUR	2.61%
DSV PANALPINA A S	DSV DC Equity	DK	DKK	2.58%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.58%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	2.48%

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