

FACTSHEET - AS OF 30-Oct-2020

Solactive Tradable European Quality Factor Price Return Index

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA33Y5 / SLA33Y	Base Value / Base Date	100 Points / 10.12.2010
Bloomberg / Reuters	STEFQUPR Index / .STEFQUPR	Last Price	200.24
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	50		

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STATISTICS

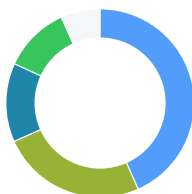
	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.67%	3.88%	16.01%	6.21%	0.78%	100.24%
Performance (p.a.)	-	-	-	-	-	7.27%
Volatility (p.a.)	16.61%	18.48%	20.13%	28.10%	30.21%	17.65%
High	213.83	213.83	213.83	213.83	213.83	213.83
Low	199.10	195.17	168.03	131.11	131.11	80.29
Sharpe Ratio	-1.08	0.93	1.77	0.24	0.05	0.44
Max. Drawdown	-6.89%	-6.89%	-6.89%	-36.90%	-36.90%	-36.90%
VaR 95 \ 99				-49.2% \ -84.5%		-27.2% \ -49.4%
CVaR 95 \ 99				-76.2% \ -130.6%		-43.6% \ -76.0%

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 43.4%
- GBP 24.9%
- CHF 13.5%
- SEK 11.4%
- Others 6.8%



Composition by Countries

- GB 24.1%
- CH 13.5%
- SE 11.4%
- FR 10.0%
- Others 40.9%



TOP COMPONENTS AS OF 30-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	2.90%
PROSUS NV	PRX NA Equity	NL	EUR	2.80%
EVOLUTION GAMING GROUP AB	EVO SS Equity	SE	SEK	2.61%
L OREAL SA	OR FP Equity	FR	EUR	2.58%
PARTNERS GROUP HOLDING AG	PGHN SE Equity	CH	CHF	2.57%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.55%
GEBERIT AG	GEBN SE Equity	CH	CHF	2.52%
NESTE CORPORATION	NESTE FH Equity	FI	EUR	2.50%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	2.45%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	2.43%

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