

FACTSHEET - AS OF 30-Oct-2020

Solactive Tradable European Low Beta Factor Price Return Index

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA33Z2 / SLA33Z	Base Value / Base Date	100 Points / 10.12.2010
Bloomberg / Reuters	STEFLBPR Index / STEFLBPR	Last Price	181.33
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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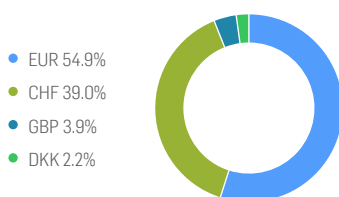
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.13%	-2.05%	4.05%	-0.98%	-5.75%	81.33%
Performance (p.a.)	-	-	-	-	-	6.20%
Volatility (p.a.)	20.69%	20.18%	24.35%	28.30%	30.57%	19.15%
High	198.37	200.81	202.36	208.60	208.60	208.60
Low	180.01	180.01	164.62	140.03	140.03	72.58
Sharpe Ratio	-2.26	-0.37	0.37	-0.02	-0.21	0.35
Max. Drawdown	-9.26%	-10.36%	-11.05%	-32.87%	-32.87%	-32.87%
VaR 95 \ 99				-52.9% \ -78.3%		-31.2% \ -55.2%
CVaR 95 \ 99				-76.2% \ -133.9%		-47.6% \ -78.1%

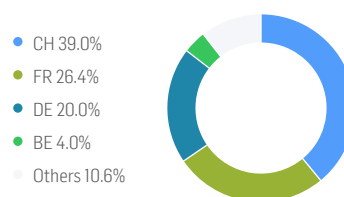
STATISTICS - GBS - Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index PR

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



Composition by Countries



TOP COMPONENTS AS OF 30-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
SAFRAN SA	SAF FP Equity	FR	EUR	2.80%
PERNOD RICARD SA	RI FP Equity	FR	EUR	2.76%
PARTNERS GROUP HOLDING AG	PGHN SE Equity	CH	CHF	2.67%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	2.64%
SGS SA	SGSN SE Equity	CH	CHF	2.55%
SWISS RE AG	SREN SE Equity	CH	CHF	2.53%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	2.52%
AIRBUS SE	AIR FP Equity	NL	EUR	2.49%
ADIDAS AG	ADS GY Equity	DE	EUR	2.49%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	2.46%

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