

FACTSHEET - AS OF 30-Oct-2020

Solactive Tradable European Quality Factor Gross Total Return Index

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA4Y76 / SLA4Y7	Base Value / Base Date	100 Points / 10.12.2010
Bloomberg / Reuters	STEFQUGT Index / .STEFQUGT	Last Price	251.61
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	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		

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STATISTICS

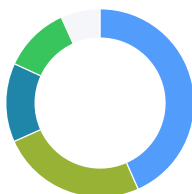
	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.59%	4.18%	16.96%	7.96%	2.36%	151.61%
Performance (p.a.)	-	-	-	-	-	9.78%
Volatility (p.a.)	16.60%	18.46%	20.11%	28.06%	30.17%	17.64%
High	268.58	268.58	268.58	268.58	268.58	268.58
Low	250.17	244.81	209.48	162.67	162.67	82.08
Sharpe Ratio	-1.04	1.01	1.89	0.30	0.11	0.58
Max. Drawdown	-6.86%	-6.86%	-6.86%	-36.72%	-36.72%	-36.72%
VaR 95 \ 99				-48.1% \ -84.2%		-27.1% \ -49.2%
CVaR 95 \ 99				-75.9% \ -130.6%		-43.4% \ -75.9%

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

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.99%	-3.53%	2.11%	-14.60%	-17.02%	67.02%
Performance (p.a.)	-	-	-	-	-	5.32%
Volatility (p.a.)	16.11%	16.94%	19.95%	27.61%	29.76%	17.10%
High	1034.04	1038.82	1045.14	1192.45	1192.45	1192.45
Low	949.08	949.08	905.29	770.01	770.01	457.31
Sharpe Ratio	-2.84	-0.77	0.24	-0.52	-0.66	0.34
Max. Drawdown	-8.22%	-8.64%	-9.19%	-35.43%	-35.43%	-35.43%
VaR 95 \ 99				-52.7% \ -79.0%		-25.5% \ -52.8%
CVaR 95 \ 99				-79.2% \ -160.8%		-42.8% \ -73.6%

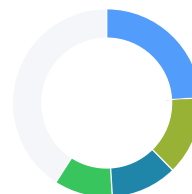
Composition by Currencies

- 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%



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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	2.90%
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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