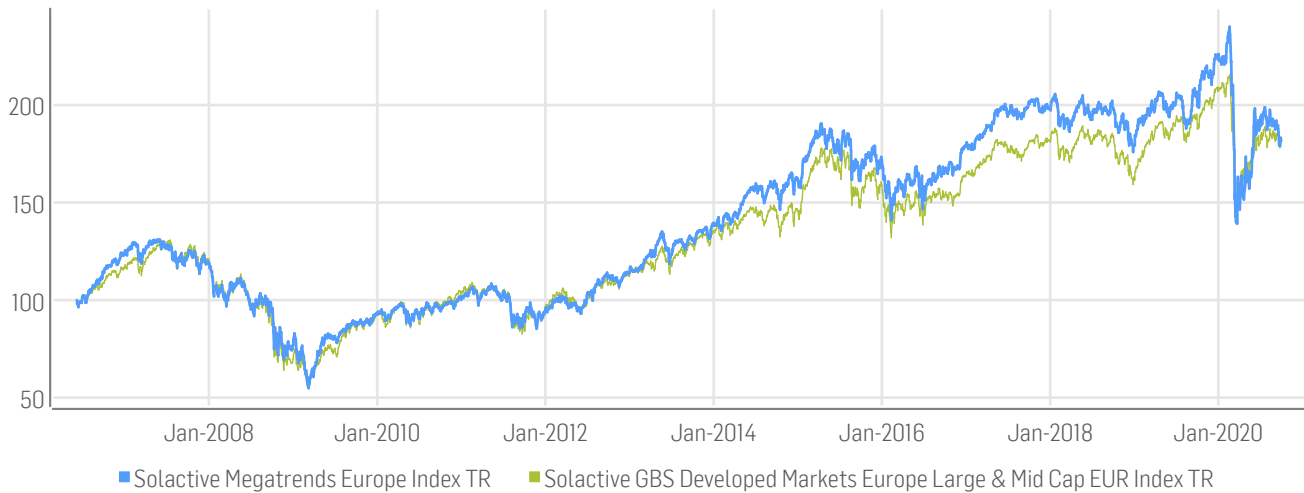


# FACTSHEET - AS OF 30-Sep-2020

## Solactive Megatrends Europe Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA6VX8 / SLA6VX	Base Value / Base Date	100 Points / 07.06.2006
Bloomberg / Reuters	- / .SOLMTEUT	Last Price	181.67
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.06.2006
Index Members	30		

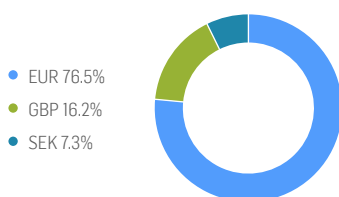
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.26%	-6.23%	24.07%	-8.90%	-18.62%	81.67%
Performance (p.a.)	-	-	-	-	-	4.26%
Volatility (p.a.)	19.52%	17.57%	29.37%	34.00%	38.10%	19.36%
High	191.98	198.88	198.88	240.15	240.15	240.15
Low	179.07	179.07	146.43	139.23	139.23	54.86
Sharpe Ratio	-2.08	-1.28	1.89	-0.25	-0.62	0.24
Max. Drawdown	-6.72%	-9.96%	-9.96%	-42.02%	-42.02%	-58.15%
VaR 95 \ 99				-59.9% \ -127.0%		-28.3% \ -60.7%
CVaR 95 \ 99				-94.5% \ -195.3%		-48.4% \ -86.1%

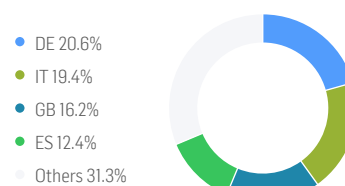
## STATISTICS - GBS - Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index TR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.40%	-1.95%	16.78%	-4.24%	-12.66%	80.87%
Performance (p.a.)	-	-	-	-	-	4.23%
Volatility (p.a.)	19.07%	17.06%	22.17%	27.46%	30.90%	19.46%
High	1034.62	1045.14	1045.14	1192.45	1192.45	1192.45
Low	985.84	985.70	856.99	770.01	770.01	306.86
Sharpe Ratio	-0.80	-0.42	1.69	-0.14	-0.52	0.24
Max. Drawdown	-4.71%	-5.69%	-5.84%	-35.43%	-35.43%	-57.59%
VaR 95 \ 99				-52.7% \ -79.0%		-29.7% \ -58.8%
CVaR 95 \ 99				-79.2% \ -160.8%		-48.7% \ -82.8%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 30-Sep-2020

Company	Ticker	Country	Currency	Index Weight (%)
AMUNDI SA	AMUN FP Equity	FR	EUR	3.79%
SWEDBANK AB CLASS A	SWEDA SS Equity	SE	SEK	3.79%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	3.77%
BASF SE	BAS GY Equity	DE	EUR	3.73%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBP	3.65%
EVONIK INDUSTRIES AG	EVK GY Equity	DE	EUR	3.64%
A2A SPA	A2A IM Equity	IT	EUR	3.60%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.60%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	3.59%
FORTUM OYJ	FORTUM FH Equity	FI	EUR	3.56%

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