

FACTSHEET - AS OF 20-Sep-2024

Solactive Emerging Power High Dividend Low Volatility Index TR

DESCRIPTION

Solactive Emerging Power High Dividend Low Volatility Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAT01 / SLOAT0	Base Value / Base Date	100 Points / 26.02.2010
Bloomberg / Reuters	/ .SOLEMPWT	Last Price	351.30
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 26.02.2010
Index Members	30		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.51%	1.46%	4.35%	10.89%	6.17%	251.30%
Performance (p.a.)						9.01%
Volatility (p.a.)	8.79%	11.63%	10.67%	9.63%	9.48%	14.18%
High	358.13	358.13	358.13	358.13	358.13	358.13
Low	347.00	335.02	335.02	305.36	323.00	97.89
Sharpe Ratio*	0.34	0.23	0.53	0.79	0.54	0.39
Max. Drawdown	-3.11%	-5.85%	-6.37%	-6.37%	-6.37%	-38.95%
VaR 95 \ 99				-15.7% \ -25.1%		-20.8% \ -38.9%
CVaR 95 \ 99				-22.4% \ -33.1%		-33.9% \ -59.1%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES

- EUR 39.3%
- GBp 28.4%
- NOK 8.3%
- DKK 6.8%
- Others 17.2%



COMPOSITION BY COUNTRIES

- GB 34.5%
- FI 8.5%
- NO 8.3%
- ES 7.9%
- Others 40.8%



TOP COMPONENTS AS OF 20-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
PERNOD RICARD SA	RI FP Equity	FR	EUR	7.26%
UNILEVER PLC	ULVR LN Equity	GB	GBp	7.26%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBp	7.10%
FERROVIAL SE	FER SQ Equity	ES	EUR	6.79%
NOVONESIS AS CLASS B	NSISB DC Equity	DK	DKK	6.79%
SHELL PLC	SHEL LN Equity	GB	GBp	6.50%
TELENOR ASA	TEL NO Equity	NO	NOK	6.40%
ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC	AY UW Equity	GB	USD	6.11%
PIAGGIO & C. SPA	PIA IM Equity	IT	EUR	5.02%
TENARIS SA	TEN IM Equity	LU	EUR	4.92%

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