

FACTSHEET - AS OF 01-Oct-2024

Solactive K ESG Low Vol Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

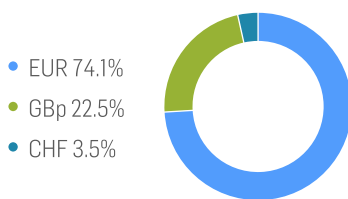
ISIN / WKN	DE000SLOBPG7 / SLOBPG	Base Value / Base Date	1000 Points / 05.02.2009
Bloomberg / Reuters	/ .SOKESGLN	Last Price	4570.00
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.02.2009
Index Members	50		

STATISTICS

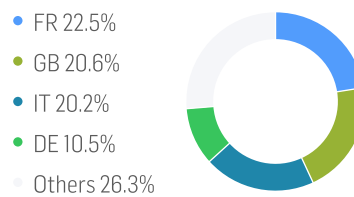
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.91%	10.99%	10.99%	24.14%	17.16%	357.00%
Performance (p.a.)						10.19%
Volatility (p.a.)	7.10%	13.44%	13.44%	9.05%	9.97%	13.44%
High	4615.23	4615.23	4615.23	4615.23	4615.23	4615.23
Low	4490.57	4310.18	4310.18	3610.83	3900.66	861.68
Sharpe Ratio*	1.16	3.67	1.50	2.33	1.99	0.50
Max. Drawdown	-0.98%	-0.98%	-0.98%	-3.62%	-1.41%	-32.98%
VaR 95 \ 99				-9.7% \ -18.1%		-20.2% \ -37.7%
CVaR 95 \ 99				-13.3% \ -18.6%		-32.2% \ -53.8%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 01-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL KPN NV	KPN NA Equity	NL	EUR	3.02%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.95%
DANONE SA	BN FP Equity	FR	EUR	2.82%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBP	2.77%
BRITVIC PLC	BVIC LN Equity	GB	GBP	2.47%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	2.43%
RELX PLC	REL LN Equity	GB	GBP	2.24%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	2.22%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	2.22%
UNIPOL GRUPPO SPA	UNI IM Equity	IT	EUR	2.19%

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