

# FACTSHEET - AS OF 27-Sep-2024

## Solactive K ESG Low Vol Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

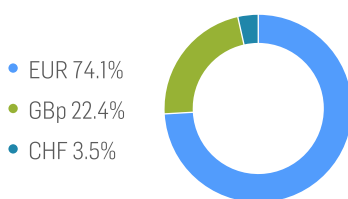
ISIN / WKN	DE000SLOBPH5 / SLOBPH	Base Value / Base Date	1000 Points / 05.02.2009
Bloomberg / Reuters	/ .SOKESGLT	Last Price	5185.58
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.02.2009
Index Members	50		

## STATISTICS

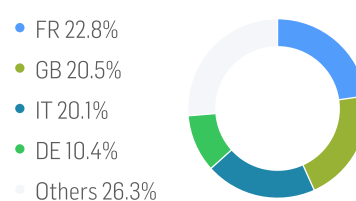
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.54%	12.90%	12.90%	27.48%	19.21%	418.56%
Performance (p.a.)						11.10%
Volatility (p.a.)	6.62%	18.84%	18.84%	10.87%	12.85%	13.50%
High	5185.58	5185.58	5185.58	5185.58	5185.58	5185.58
Low	5045.11	4903.52	4903.52	4021.35	4349.88	862.02
Sharpe Ratio*	4.89	3.19	1.30	2.26	1.80	0.57
Max. Drawdown	-0.95%	-0.95%	-0.95%	-3.61%	-1.41%	-32.96%
VaR 95 \ 99				-9.7% \ -18.1%		-20.2% \ -37.7%
CVaR 95 \ 99				-12.7% \ -18.6%		-32.1% \ -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 27-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL KPN NV	KPN NA Equity	NL	EUR	3.01%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.89%
DANONE SA	BN FP Equity	FR	EUR	2.80%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBp	2.73%
BRITVIC PLC	BVIC LN Equity	GB	GBp	2.44%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	2.43%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	2.27%
RELX PLC	REL LN Equity	GB	GBp	2.23%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	2.21%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	2.19%

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