

# FACTSHEET - AS OF 17-Jun-2024

## Solactive K Europe Low Volatility AR Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA9626 / SLA962	Base Value / Base Date	1000 Points / 25.10.2019
Bloomberg / Reuters	/ .SOKLOVRP	Last Price	1798.65
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Adjusted Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.06.2006
Index Members	50		

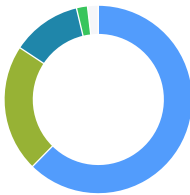
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.13%	-0.71%	1.23%	4.76%	1.01%	3.87%
Performance (p.a.)						0.82%
Volatility (p.a.)	7.81%	7.87%	7.05%	7.50%	7.19%	13.80%
High	1852.49	1856.78	1856.78	1856.78	1856.78	1945.29
Low	1797.26	1761.36	1761.36	1652.47	1761.36	1307.82
Sharpe Ratio*	-4.58	-0.83	-0.16	0.16	-0.21	-0.21
Max. Drawdown	-3.21%	-4.53%	-4.53%	-5.39%	-4.53%	-31.06%
VaR 95 \ 99				-13.6% \ -18.0%		-19.2% \ -39.1%
CVaR 95 \ 99				-15.9% \ -21.4%		-33.9% \ -69.5%

\* 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).

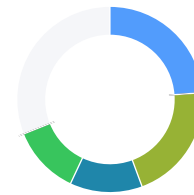
## COMPOSITION BY CURRENCIES

- EUR 62.4%
- GBP 21.9%
- CHF 12.0%
- USD 1.9%
- Others 1.8%



## COMPOSITION BY COUNTRIES

- GB 23.8%
- FR 20.5%
- DE 12.6%
- CH 12.0%
- Others 31.1%



## TOP COMPONENTS AS OF 17-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL KPN NV	KPN NA Equity	NL	EUR	3.22%
UNILEVER PLC	ULVR LN Equity	GB	GBP	2.57%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBP	2.52%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	2.45%
DANONE SA	BN FP Equity	FR	EUR	2.42%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.42%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	2.38%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	2.25%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	2.21%
BEIERSDORF AG	BEI GY Equity	DE	EUR	2.20%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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