

FACTSHEET - AS OF 17-Jul-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	1830.59
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		

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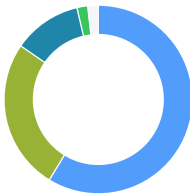
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.78%	3.22%	2.04%	5.71%	2.81%	5.72%
Performance (p.a.)						1.18%
Volatility (p.a.)	7.96%	7.92%	7.26%	7.46%	7.32%	13.72%
High	1845.05	1856.78	1856.78	1856.78	1856.78	1945.29
Low	1798.65	1773.53	1761.36	1652.47	1761.36	1307.82
Sharpe Ratio*	2.54	1.27	0.07	0.29	0.20	-0.18
Max. Drawdown	-1.71%	-3.21%	-4.53%	-5.39%	-4.53%	-31.06%
VaR 95 \ 99				-13.3% \ -15.4%		-19.1% \ -38.7%
CVaR 95 \ 99				-15.1% \ -18.4%		-33.6% \ -66.9%

* 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 58.7%
- GBp 25.9%
- CHF 11.7%
- NOK 1.8%
- Others 1.8%



COMPOSITION BY COUNTRIES

- GB 26.0%
- DE 14.1%
- FR 13.7%
- CH 11.7%
- Others 34.5%



TOP COMPONENTS AS OF 17-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
AVIVA PLC	AV/ LN Equity	GB	GBp	2.05%
SMITHS GROUP PLC	SMIN LN Equity	GB	GBp	1.99%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	2.13%
BEIERSDORF AG	BEI GY Equity	DE	EUR	1.98%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	2.28%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	2.38%
ENGIE SA	ENGI FP Equity	FR	EUR	1.86%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.96%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	2.05%
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	1.99%

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