

# FACTSHEET - AS OF 05-Jul-2022

## 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	325.22
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		

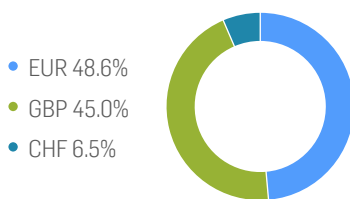
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## STATISTICS

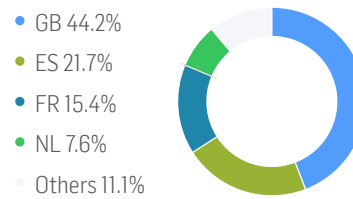
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.14%	-3.20%	-4.45%	1.23%	-4.73%	225.22%
Performance (p.a.)						10.02%
Volatility (p.a.)	16.10%	13.07%	14.95%	12.07%	14.79%	14.70%
High	346.10	348.59	348.59	348.59	348.59	348.59
Low	323.13	323.13	305.66	305.66	305.66	97.89
Sharpe Ratio*	-2.91	-0.90	-0.55	0.15	-0.57	0.72
Max. Drawdown	-6.64%	-7.30%	-10.20%	-11.42%	-11.42%	-38.95%
VaR 95 \ 99				-20.3% \ -35.3%		-21.4% \ -40.5%
CVaR 95 \ 99				-30.4% \ -41.6%		-35.4% \ -62.4%

\* 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 05-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
NATURGY ENERGY GROUP SA	NTGY SQ Equity	ES	EUR	7.72%
TELEFONICA SA	TEF SQ Equity	ES	EUR	7.71%
VIVO ENERGY PLC	VVO LN Equity	GB	GBP	7.57%
GSK PLC	GSK LN Equity	GB	GBP	7.38%
RECKITT BENCKISER GROUP PLC	RKT LN Equity	GB	GBP	7.29%
ORANGE SA	ORA FP Equity	FR	EUR	7.14%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBP	7.10%
JDE PEETS BV	JDEP NA Equity	NL	EUR	6.84%
BUREAU VERITAS SA	BVI FP Equity	FR	EUR	6.70%
EMS CHEMIE HOLDING AG	EMSN SE Equity	CH	CHF	5.40%

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