

FACTSHEET - AS OF 13-Apr-2021

Solactive Emerging Power High Dividend Low Volatility Index

DESCRIPTION

Solactive Emerging Power High Dividend Low Volatility Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOATY4 / SLOATY	Base Value / Base Date	100 Points / 26.02.2010
Bloomberg / Reuters	SOLEMPW Index / .SOLEMPW	Last Price	136.54
Index Calculator	Solactive AG	Dividends	Not included (Price Index)
Index Type	Price 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		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	3.06%	5.43%	14.15%	18.61%	7.06%	36.54%
Performance (p.a.)	-	-	-	-	-	2.84%
Volatility (p.a.)	6.15%	9.70%	12.42%	15.28%	9.68%	15.03%
High	136.78	136.78	136.78	136.78	136.78	169.34
Low	132.10	126.13	113.50	113.08	126.13	94.56
Sharpe Ratio	7.29	2.52	2.52	1.27	2.88	0.22
Max. Drawdown	-0.74%	-4.41%	-6.24%	-10.23%	-4.41%	-44.16%
VaR 95 \ 99				-26.4% \ -43.1%		-22.3% \ -41.3%
CVaR 95 \ 99				-35.7% \ -48.1%		-36.6% \ -65.0%

Composition by Currencies

- EUR 36.3%
- CHF 35.9%
- DKK 13.2%
- SEK 6.5%
- Others 8.0%



Composition by Countries

- CH 35.9%
- DK 13.2%
- FR 12.7%
- PT 10.0%
- Others 28.1%



TOP COMPONENTS AS OF 13-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
SUEZ	SEV FP Equity	FR	EUR	7.68%
ABB LTD-REG	ABBN SE Equity	CH	CHF	7.20%
SCHOUW & CO	SCHO DC Equity	DK	DKK	7.11%
REDES ENERGETICAS NACIONAIS SA	RENE PL Equity	PT	EUR	7.01%
DKSH HOLDING AG	DKSH SE Equity	CH	CHF	6.55%
BILLERUDKORSNAS	BILL SS Equity	SE	SEK	6.52%
SGS SA	SGSN SE Equity	CH	CHF	6.45%
GEORG FISCHER AG	FI-N SE Equity	CH	CHF	6.43%
NOVARTIS AG	NOVN SE Equity	CH	CHF	6.30%
CARLSBERG AS CLASS B	CARLB DC Equity	DK	DKK	6.13%

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