

# FACTSHEET - AS OF 01-May-2024

## Solactive EU Defensive Stocks Selection AR 5% Index

### HISTORICAL PERFORMANCE



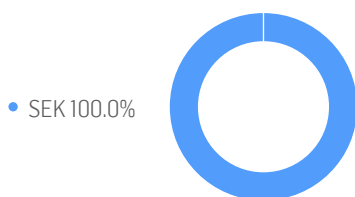
### CHARACTERISTICS

ISIN / WKN	DE000SL0L6H2 / SL0L6H	Base Value / Base Date	28.68 Points / 2017.01.02
Bloomberg / Reuters	SOEUDFS5 Index / .SOEUDFS5	Last Price	97.54
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	SEK	History	Available daily back to 2017.01.02
Index Members	2		

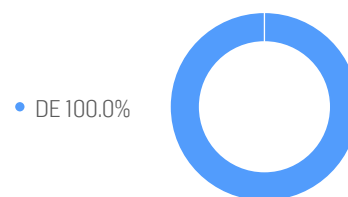
## STATISTICS

SEK	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.26%	41.20%	54.21%	71.00%	56.49%	240.10%
Performance (p.a.)						18.18%
Volatility (p.a.)	30.69%	25.11%	21.90%	20.89%	23.56%	24.80%
High	101.11	101.11	101.11	101.11	101.11	101.11
Low	94.51	69.08	60.29	55.19	62.31	18.84
Max. Drawdown	-6.53%	-6.53%	-6.67%	-11.88%	-6.53%	-53.24%
VaR 95 \ 99				-30.3% \ -46.3%		-35.8% \ -68.0%
CVaR 95 \ 99				-45.3% \ -82.5%		-57.2% \ -102.8%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 01-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE EU DEFENSIVE STOCKS SELECTION INDEX NTR	SOEUDFSS Index	DE	SEK	100.01%

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