

FACTSHEET - AS OF 26-Apr-2024

Solactive LeanVal Enhanced Euro 50 Index NTR

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



CHARACTERISTICS

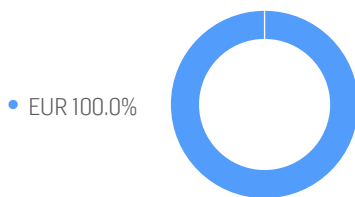
ISIN / WKN	SL0LHW	Base Value / Base Date	1000 Points / 03.01.2020
Bloomberg / Reuters	SLVEU50N Index/ .SLVEU50N	Last Price	1583.09
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.01.2020
Index Members	50		

STATISTICS

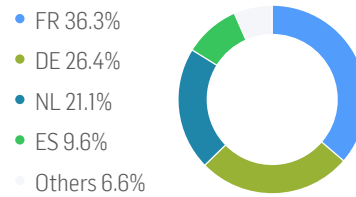
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.70%	10.17%	26.95%	20.64%	13.33%	58.31%
Performance (p.a.)						11.24%
Volatility (p.a.)	13.18%	10.48%	10.32%	12.53%	11.08%	22.12%
High	1594.92	1594.92	1594.92	1594.92	1594.92	1594.92
Low	1547.89	1438.23	1250.85	1245.68	1364.78	626.10
Sharpe Ratio*	-0.92	4.22	5.66	1.36	3.87	0.33
Max. Drawdown	-2.95%	-2.95%	-3.14%	-10.50%	-2.95%	-39.05%
VaR 95 \ 99				-20.9% \ -28.9%		-32.2% \ -65.5%
CVaR 95 \ 99				-27.0% \ -39.2%		-55.8% \ -94.1%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	7.98%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	7.62%
SIEMENS AG	SIE GY Equity	DE	EUR	6.43%
ALLIANZ SE	ALV GY Equity	DE	EUR	5.09%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	5.03%
SAP SE	SAP GY Equity	DE	EUR	4.35%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	3.72%
SAFRAN SA	SAF FP Equity	FR	EUR	3.61%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	3.13%
UNICREDIT SPA	UCG IM Equity	IT	EUR	2.90%

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