

# FACTSHEET - AS OF 26-Apr-2024

## Solactive LeanVal Select Dividend Euro 40 Index PR

### DESCRIPTION

Please insert - if required

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

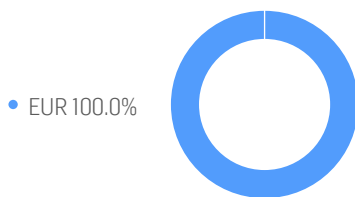
ISIN / WKN	SLOLHY	Base Value / Base Date	1000 Points / 03.01.2020
Bloomberg / Reuters	/ .SLVDV40P	Last Price	1294.63
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.01.2020
Index Members	40		

## STATISTICS

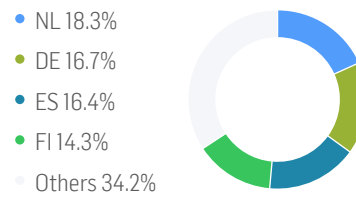
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.03%	6.50%	21.82%	15.25%	8.19%	29.46%
Performance (p.a.)						6.17%
Volatility (p.a.)	10.42%	8.99%	8.90%	10.61%	9.10%	20.32%
High	1300.22	1300.22	1300.22	1300.22	1300.22	1300.22
Low	1258.70	1208.04	1066.71	1062.78	1181.62	627.67
Sharpe Ratio*	-0.41	2.80	5.10	1.09	2.58	0.11
Max. Drawdown	-3.19%	-3.19%	-3.19%	-9.85%	-3.19%	-38.94%
VaR 95 \ 99				-17.2% \ -24.3%		-30.5% \ -60.2%
CVaR 95 \ 99				-22.0% \ -30.7%		-52.4% \ -94.6%

\* 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 (%)
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	4.67%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	4.53%
SMURFIT KAPPA GROUP PLC	SKG ID Equity	IE	EUR	4.35%
STELLANTIS NV	STLAM IM Equity	NL	EUR	4.35%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	4.28%
CAPGEMINI SA	CAP FP Equity	FR	EUR	4.22%
BPER BANCA	BPE IM Equity	IT	EUR	4.13%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	3.94%
CAIXABANK SA	CABK SQ Equity	ES	EUR	3.83%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	3.79%

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