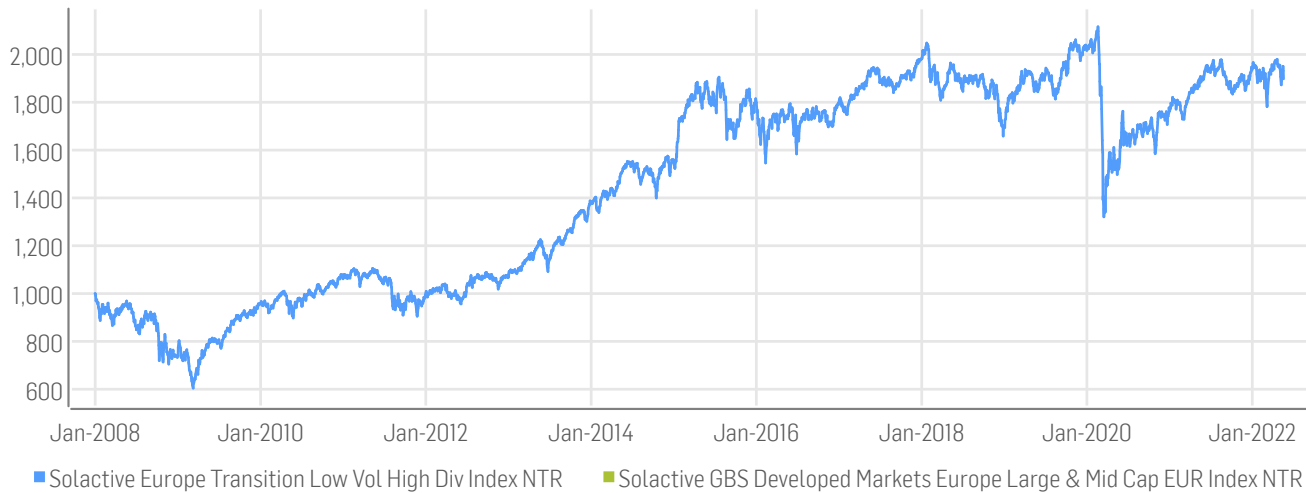


# FACTSHEET - AS OF 19-May-2022

## Solactive Europe Transition Low Vol High Div Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA60Y8 / SLA60Y	Base Value / Base Date	1000 Points / 31.12.2007
Bloomberg / Reuters	.SOLVCLIN	Last Price	1897.87
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Developed Markets	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.2007
Index Members	30		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.33%	-2.31%	0.31%	-0.18%	-1.99%	89.79%
Performance (p.a.)						4.56%
Volatility (p.a.)	12.93%	16.98%	14.29%	11.61%	15.18%	15.72%
High	1979.73	1979.73	1979.73	1979.73	1979.73	2115.83
Low	1872.66	1781.76	1781.76	1781.76	1781.76	604.48
Sharpe Ratio*	-2.57	-0.50	0.08	0.03	-0.30	0.33
Max. Drawdown	-5.41%	-8.29%	-9.39%	-9.88%	-9.39%	-39.55%
VaR 95 \ 99				-19.4% \ -38.1%		-23.2% \ -48.1%
CVaR 95 \ 99				-30.5% \ -42.2%		-39.2% \ -68.9%

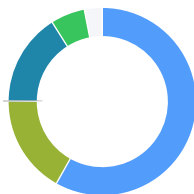
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

## STATISTICS - GBS - Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	NaN%	NaN%	NaN%	NaN%	NaN%	NaN%
Performance (p.a.)						NaN%
Volatility (p.a.)	NaN%	NaN%	NaN%	NaN%	NaN%	NaN%
High	0.00	0.00	0.00	0.00	0.00	0.00
Low	0.00	0.00	0.00	0.00	0.00	0.00
Sharpe Ratio*	NaN	NaN	NaN	NaN	NaN	NaN
Max. Drawdown	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VaR 95 \ 99				NaN% \ NaN%		NaN% \ NaN%
CVaR 95 \ 99						

### COMPOSITION BY CURRENCIES

- EUR 58.1%
- GBP 17.0%
- CHF 15.9%
- NOK 5.9%
- Others 3.1%



### COMPOSITION BY COUNTRIES

- GB 17.0%
- CH 15.9%
- NL 13.1%
- FR 12.2%
- Others 41.8%



## TOP COMPONENTS AS OF 19-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
SSE PLC	SSE LN Equity	GB	GBP	5.27%
BOUYGUES SA	EN FP Equity	FR	EUR	5.19%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	5.08%
ROYAL KPN NV	KPN NA Equity	NL	EUR	5.07%
KUEHNE & NAGEL INTERNATIONAL AG	KNIN SE Equity	CH	CHF	5.06%
CNP ASSURANCES SA	CNP FP Equity	FR	EUR	5.04%
COFINIMMO SA	COFB BB Equity	BE	EUR	5.01%
ROYAL VOPAK NV	VPK NA Equity	NL	EUR	4.98%
PROXIMUS SA DE DROIT PUBLIC	PROX BB Equity	BE	EUR	4.96%
SWISS RE AG	SREN SE Equity	CH	CHF	4.95%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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