

FACTSHEET - AS OF 18-Apr-2024

Solactive K Europe Low Volatility AR Index NTR

DESCRIPTION

The index replicates the return of an investment into the index components (net dividends reinvested) with a constant dividend markdown per year, subtracted on an accrued basis. Consequently, the index performs better (or worse) than the standard price index that does not consider dividend reinvestments as long as the overall net dividend yield of the index components is greater (lower) than the value being subtracted.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA9618 / SLA961	Base Value / Base Date	1000 Points / 25.10.2019
Bloomberg / Reuters	SOKLOVEU Index / .SOKLOVEU	Last Price	2845.81
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Adjusted Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.06.2006
Index Members	50		

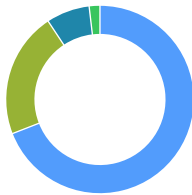
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.85%	-0.62%	8.19%	1.30%	0.27%	13.96%
Performance (p.a.)						2.96%
Volatility (p.a.)	7.66%	6.50%	6.58%	7.38%	6.78%	13.96%
High	2952.88	2952.88	2952.88	2952.88	2952.88	2952.88
Low	2825.69	2825.69	2625.64	2625.64	2825.69	1893.83
Sharpe Ratio*	-3.16	-0.98	2.04	-0.35	-0.44	-0.07
Max. Drawdown	-4.31%	-4.31%	-4.31%	-7.14%	-4.31%	-30.97%
VaR 95 \ 99				-13.5% \ -17.2%		-19.2% \ -38.6%
CVaR 95 \ 99				-16.3% \ -20.9%		-34.2% \ -69.3%

* 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).

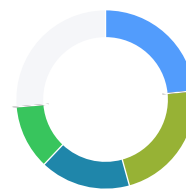
COMPOSITION BY CURRENCIES

- EUR 69.1%
- GBP 21.6%
- CHF 7.5%
- USD 1.8%



COMPOSITION BY COUNTRIES

- GB 23.4%
- FR 22.2%
- IT 16.4%
- DE 11.6%
- Others 26.3%



TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL KPN NV	KPN NA Equity	NL	EUR	3.15%
UNIPOLSAI ASSICURAZIONI SPA	US IM Equity	IT	EUR	2.70%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	2.56%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBP	2.42%
ORANGE SA	ORA FP Equity	FR	EUR	2.36%
DANONE SA	BN FP Equity	FR	EUR	2.35%
UNILEVER PLC	ULVR LN Equity	GB	GBP	2.28%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	2.18%
BEIERSDORF AG	BEI GY Equity	DE	EUR	2.18%
ENGIE SA	ENGI FP Equity	FR	EUR	2.16%

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