

FACTSHEET - AS OF 15-Apr-2024

Solactive K Europe Low Volatility AR Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

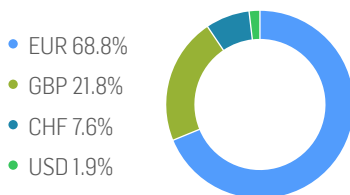
ISIN / WKN	DE000SLA9634 / SLA963	Base Value / Base Date	1000 Points / 25.10.2019
Bloomberg / Reuters	/ .SOKLOVRT	Last Price	3260.59
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Adjusted Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.06.2006
Index Members	50		

STATISTICS

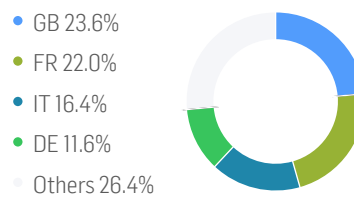
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.29%	-1.09%	6.99%	2.22%	0.87%	18.15%
Performance (p.a.)						3.80%
Volatility (p.a.)	6.56%	6.21%	6.66%	7.32%	6.51%	13.97%
High	3366.10	3366.10	3366.10	3366.10	3366.10	3366.10
Low	3248.12	3224.07	2988.92	2988.92	3224.07	2095.40
Sharpe Ratio*	-2.83	-1.33	1.62	-0.23	-0.14	-0.01
Max. Drawdown	-3.50%	-3.50%	-3.50%	-6.97%	-3.50%	-30.94%
VaR 95 \ 99				-13.3% \ -16.6%		-19.2% \ -38.5%
CVaR 95 \ 99				-15.9% \ -20.5%		-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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 15-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL KPN NV	KPN NA Equity	NL	EUR	3.14%
UNIPOLSAI ASSICURAZIONI SPA	US IM Equity	IT	EUR	2.69%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	2.56%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBP	2.48%
DANONE SA	BN FP Equity	FR	EUR	2.29%
ORANGE SA	ORA FP Equity	FR	EUR	2.28%
UNILEVER PLC	ULVR LN Equity	GB	GBP	2.27%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	2.17%
ENGIE SA	ENGI FP Equity	FR	EUR	2.14%
BEIERSDORF AG	BEI GY Equity	DE	EUR	2.12%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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