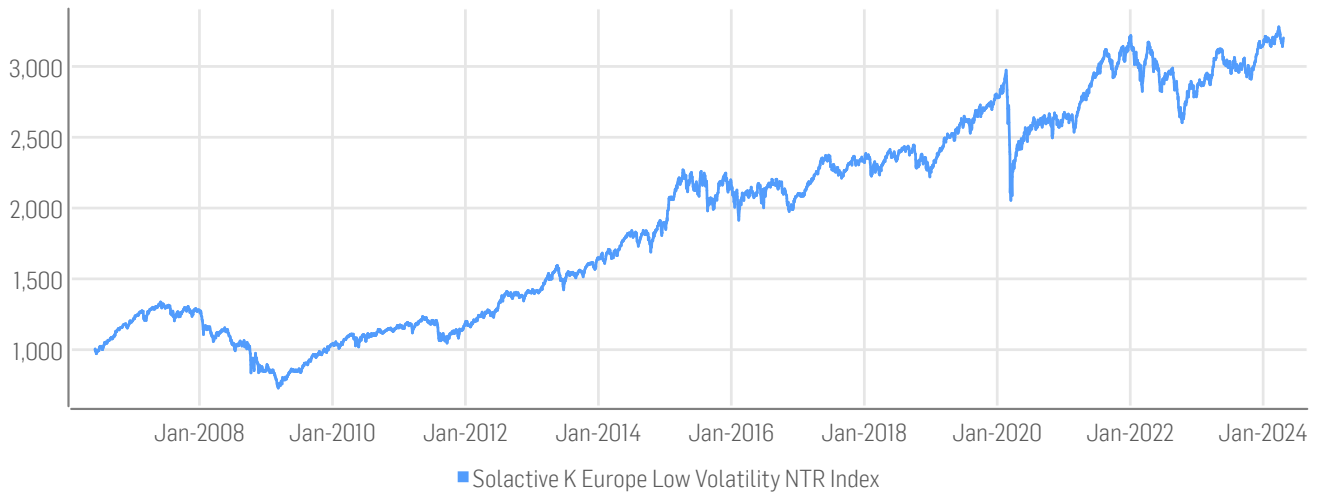


# FACTSHEET - AS OF 22-Apr-2024

## Solactive K Europe Low Volatility NTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

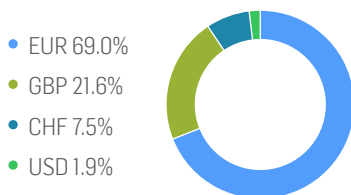
ISIN / WKN	DE000SLA96Z9 / SLA96Z	Base Value / Base Date	1000 Points / 25.10.2019
Bloomberg / Reuters	/ .SOKLOVEN	Last Price	3201.91
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.06.2006
Index Members	50		

## STATISTICS

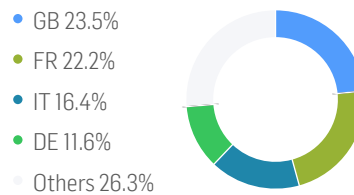
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.44%	0.92%	9.09%	2.62%	1.71%	18.48%
Performance (p.a.)						3.85%
Volatility (p.a.)	8.48%	6.67%	6.67%	7.44%	6.88%	13.95%
High	3280.26	3280.26	3280.26	3280.26	3280.26	3280.26
Low	3140.26	3140.26	2909.71	2909.71	3140.26	2054.09
Sharpe Ratio*	-2.37	-0.02	2.31	-0.17	0.23	-0.00
Max. Drawdown	-4.27%	-4.27%	-4.27%	-6.89%	-4.27%	-30.94%
VaR 95 \ 99				-13.4% \ -17.1%		-19.2% \ -38.5%
CVaR 95 \ 99				-16.3% \ -20.8%		-34.2% \ -69.2%

\* 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 22-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL KPN NV	KPN NA Equity	NL	EUR	3.08%
UNIPOLSAI ASSICURAZIONI SPA	US IM Equity	IT	EUR	2.67%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	2.55%
ORANGE SA	ORA FP Equity	FR	EUR	2.41%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBP	2.39%
DANONE SA	BN FP Equity	FR	EUR	2.36%
UNILEVER PLC	ULVR LN Equity	GB	GBP	2.30%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	2.22%
BEIERSDORF AG	BEI GY Equity	DE	EUR	2.16%
ENGIE SA	ENGI FP Equity	FR	EUR	2.16%

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