

# FACTSHEET - AS OF 17-Apr-2024

## Solactive Innovation High Dividend Low Volatility Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA99U4 / SLA99U	Base Value / Base Date	100 Points / 31.05.2006
Bloomberg / Reuters	/.SOLINNOVN	Last Price	333.35
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	:am to :pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.05.2006
Index Members	30		

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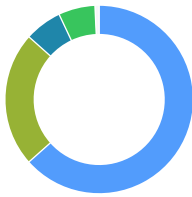
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.17%	4.15%	13.99%	10.59%	7.48%	233.35%
Performance (p.a.)						6.97%
Volatility (p.a.)	8.32%	7.08%	7.72%	8.98%	7.23%	13.81%
High	342.74	342.74	342.74	342.74	342.74	342.74
Low	333.08	320.06	291.66	291.66	310.14	69.67
Sharpe Ratio*	-2.07	1.98	3.43	0.76	3.21	0.22
Max. Drawdown	-2.82%	-2.82%	-2.82%	-6.56%	-2.82%	-44.68%
VaR 95 \ 99				-13.7% \ -25.0%		-20.6% \ -43.4%
CVaR 95 \ 99				-20.1% \ -25.7%		-34.2% \ -59.9%

\* 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).

## COMPOSITION BY CURRENCIES

- EUR 63.4%
- CHF 23.2%
- GBP 6.4%
- NOK 6.3%
- Others 0.7%



## COMPOSITION BY COUNTRIES

- IT 25.0%
- CH 23.2%
- FR 10.9%
- DE 7.9%
- Others 33.0%



## TOP COMPONENTS AS OF 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
COFACE SA	COFA FP Equity	FR	EUR	7.86%
MAPFRE SA	MAP SQ Equity	ES	EUR	7.72%
UNIPOLSAI ASSICURAZIONI SPA	US IM Equity	IT	EUR	7.69%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	7.44%
HELLA GMBH & CO KGAA	HLE GY Equity	DE	EUR	6.89%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	6.75%
NOVARTIS AG	NOVN SE Equity	CH	CHF	6.45%
GJENSIDIGE FORSIKRING ASA	GJF NO Equity	NO	NOK	6.29%
PROXIMUS SA DE DROIT PUBLIC	PROX BB Equity	BE	EUR	5.95%
UNIPOL GRUPPO SPA	UNI IM Equity	IT	EUR	5.95%

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