

# FACTSHEET - AS OF 17-Apr-2024

## Solactive Innovation High Dividend Low Volatility Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA99V2 / SLA99V	Base Value / Base Date	100 Points / 31.05.2006
Bloomberg / Reuters	/ .SOLINNOVT	Last Price	432.22
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	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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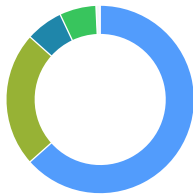
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.94%	4.56%	14.54%	12.51%	7.90%	332.22%
Performance (p.a.)						8.53%
Volatility (p.a.)	8.32%	7.08%	7.72%	8.98%	7.22%	13.82%
High	443.79	443.79	443.79	443.79	443.79	443.79
Low	431.87	413.37	376.40	376.40	400.56	72.95
Sharpe Ratio*	-1.78	2.25	3.60	0.98	3.44	0.33
Max. Drawdown	-2.69%	-2.69%	-2.69%	-6.55%	-2.69%	-43.79%
VaR 95 \ 99				-13.4% \ -24.9%		-20.5% \ -43.3%
CVaR 95 \ 99				-20.0% \ -25.7%		-34.1% \ -59.8%

\* 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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