

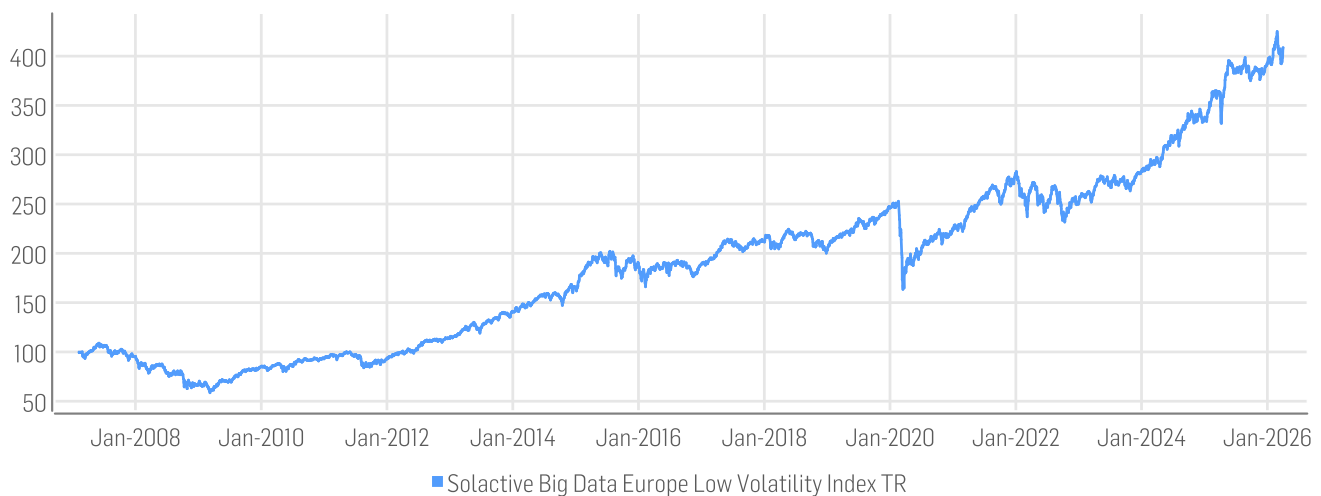
# FACTSHEET - AS OF 03-Apr-2026

## Solactive Big Data Europe Low Volatility Index TR

### DESCRIPTION

Solactive Big Data Europe Low Volatility Index represents a portfolio of 40 European low volatility stocks, which are selected from a pool of stocks that only includes companies that have no significant business involvement in a range of controversial areas such as weapons, tobacco, alcohol, extraction of fossil fuels among others. Furthermore, the selection pool is filtered for companies in the top 90% in regards to their United Nations Global Compact Compliance Score and in the top 40% in regards to their overall ESG Score.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA8NZ6 / SLA8NZ	Base Value / Base Date	100 Points / 07.02.2007
Bloomberg / Reuters	SOBDESGT Index / .SOBDESGT	Last Price	408.57
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.02.2007
Index Members	39		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.55%	3.85%	6.95%	19.99%	4.18%	308.57%
Performance (p.a.)						7.63%
Volatility (p.a.)	12.70%	11.66%	9.27%	10.22%	11.41%	13.62%
High	410.85	425.07	425.07	425.07	425.07	425.07
Low	392.20	391.30	376.18	331.76	391.30	58.54
Sharpe Ratio*	-0.67	1.26	1.37	1.80	1.36	0.42
Max. Drawdown	-4.54%	-7.73%	-7.73%	-7.73%	-7.73%	-46.24%
VaR 95 \ 99				-14.7% \ -30.5%		-20.3% \ -41.1%
CVaR 95 \ 99				-24.3% \ -41.9%		-33.3% \ -60.3%

\* 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 60.1%
- CHF 13.1%
- SEK 10.6%
- GBp 7.4%
- Others 8.9%



## COMPOSITION BY COUNTRIES

- FR 22.2%
- CH 14.2%
- IT 12.0%
- SE 10.6%
- Others 41.1%



## TOP COMPONENTS AS OF 03-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BANQUE CANTONALE VAUDOISE	BCVN SE Equity	CH	CHF	8.95%
GETLINK	GET FP Equity	FR	EUR	8.78%
EURONEXT NV	ENX FP Equity	NL	EUR	8.63%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	8.07%
TRYG AS	TRYG DC Equity	DK	DKK	6.97%
PIRELLI & C SPA	PIRC IM Equity	IT	EUR	6.97%
HELLA GMBH & CO KGAA	HLE GY Equity	DE	EUR	6.36%
ESSITY AB CLASS B	ESSITYB SS Equity	SE	SEK	6.13%
CASTELLUM AB	CAST SS Equity	SE	SEK	3.43%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	3.21%

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