

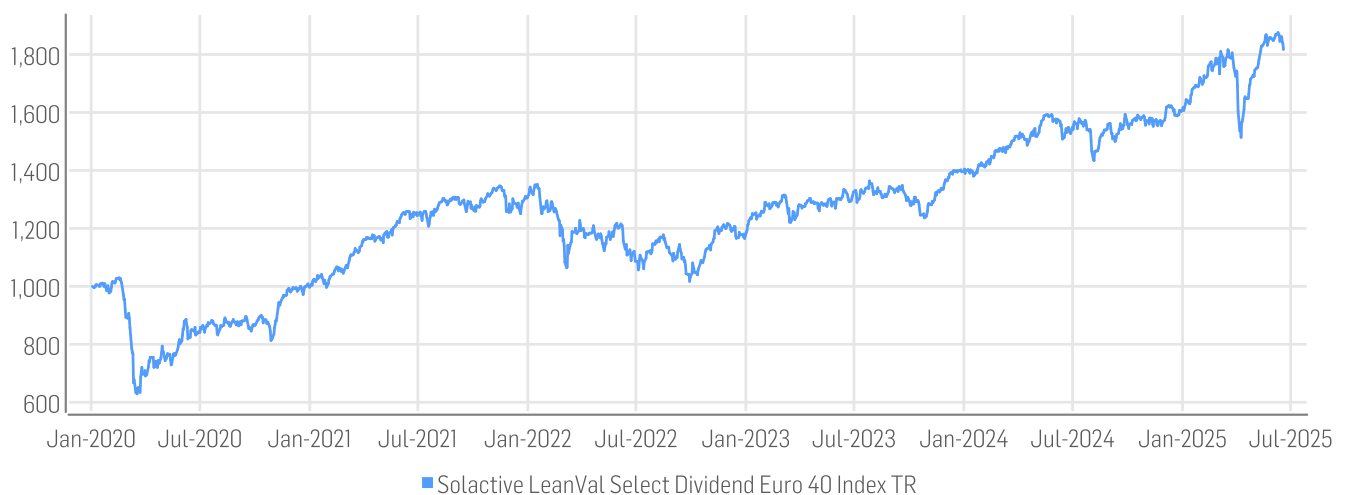
# FACTSHEET - AS OF 19-Jun-2025

## Solactive LeanVal Select Dividend Euro 40 Index TR

### DESCRIPTION

The LeanVal Dividend Index invests in companies with strong dividends, sustainable practices, high-quality balance sheets, and stable cash flows. The industry weighting is based on the top 50 securities in the Europe 600 Index, and the portfolio consists of large and mid-cap companies.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0LH0	Base Value / Base Date	1000 Points / 03.01.2020
Bloomberg / Reuters	/ .SLVDV40T	Last Price	1816.79
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 03.01.2020
Index Members	40		

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### STATISTICS

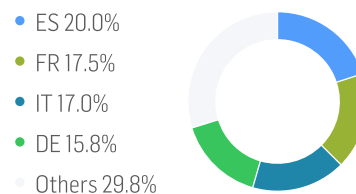
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.58%	1.56%	14.20%	17.33%	13.00%	81.68%
Performance (p.a.)						11.56%
Volatility (p.a.)	11.06%	22.12%	18.57%	15.85%	18.96%	19.38%
High	1875.76	1875.76	1875.76	1875.76	1875.76	1875.76
Low	1816.79	1513.88	1513.88	1433.98	1513.88	628.85
Sharpe Ratio*	-2.64	0.21	1.56	0.99	1.48	0.50
Max. Drawdown	-3.14%	-16.17%	-16.65%	-16.65%	-16.65%	-38.90%
VaR 95 \ 99				-23.6% \ -50.0%		-28.8% \ -58.7%
CVaR 95 \ 99				-42.7% \ -77.1%		-49.8% \ -89.6%

\* 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 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANCO DE SABADELL SA	SAB SQ Equity	ES	EUR	4.73%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	4.56%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	4.50%
BANCO BPM SPA	BAMI IM Equity	IT	EUR	4.43%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	4.42%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	4.30%
BPER BANCA	BPE IM Equity	IT	EUR	4.27%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	4.05%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	4.05%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	4.04%

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