

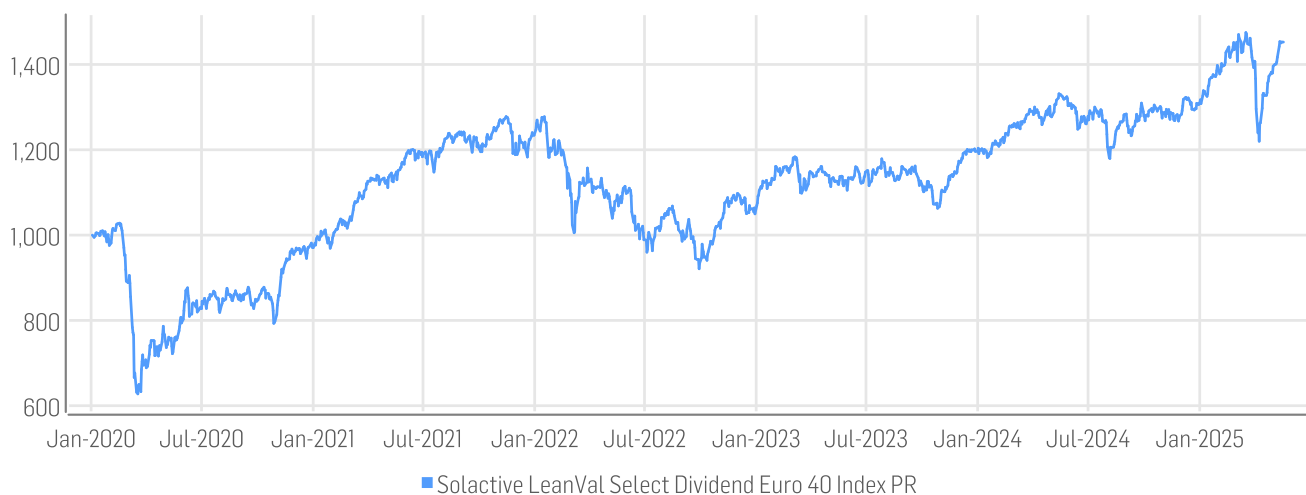
# FACTSHEET - AS OF 19-May-2025

## Solactive LeanVal Select Dividend Euro 40 Index PR

### 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	SL0LHY	Base Value / Base Date	1000 Points / 03.01.2020
Bloomberg / Reuters	/ .SLVDV40P	Last Price	1452.48
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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

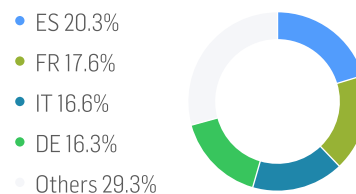
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	9.41%	0.79%	14.48%	9.99%	10.94%	45.25%
Performance (p.a.)						7.19%
Volatility (p.a.)	8.86%	24.06%	18.29%	15.93%	20.30%	19.47%
High	1453.64	1474.88	1474.88	1474.88	1474.88	1474.88
Low	1327.55	1219.96	1219.96	1179.57	1219.96	627.67
Sharpe Ratio*	22.21	0.04	1.61	0.50	1.44	0.26
Max. Drawdown	-0.21%	-17.28%	-17.28%	-17.28%	-17.28%	-38.94%
VaR 95 \ 99				-25.0% \ -50.0%		-28.8% \ -58.7%
CVaR 95 \ 99				-42.9% \ -77.5%		-50.3% \ -89.7%

\* 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-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	4.67%
BANCO DE SABADELL SA	SAB SQ Equity	ES	EUR	4.66%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	4.61%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	4.61%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	4.57%
BANCO BPM SPA	BAMI IM Equity	IT	EUR	4.38%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	4.31%
BPER BANCA	BPE IM Equity	IT	EUR	4.26%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	4.15%
CAPGEMINI SA	CAP FP Equity	FR	EUR	3.89%

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