

FACTSHEET - AS OF 06-Jun-2025

Solactive LeanVal Select Dividend Euro 40 Index NTR

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	SL0LHZ	Base Value / Base Date	1000 Points / 03.01.2020
Bloomberg / Reuters	SLVDV40N Index/ .SLVDV40N	Last Price	1759.00
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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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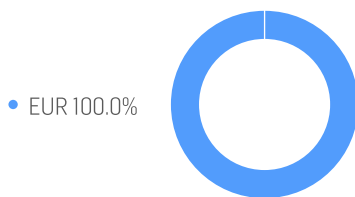
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STATISTICS

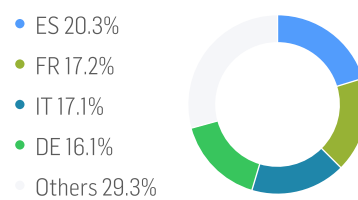
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.92%	2.94%	14.32%	18.69%	15.14%	75.90%
Performance (p.a.)						10.97%
Volatility (p.a.)	10.43%	22.41%	18.35%	15.97%	19.37%	19.41%
High	1759.98	1759.98	1759.98	1759.98	1759.98	1759.98
Low	1660.66	1434.49	1434.49	1366.48	1434.49	628.54
Sharpe Ratio*	9.52	0.46	1.58	1.05	1.89	0.45
Max. Drawdown	-1.99%	-16.82%	-16.82%	-16.82%	-16.82%	-38.91%
VaR 95 \ 99				-25.1% \ -50.0%		-28.8% \ -58.7%
CVaR 95 \ 99				-42.9% \ -77.2%		-50.2% \ -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 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	4.72%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	4.70%
BANCO DE SABADELL SA	SAB SQ Equity	ES	EUR	4.70%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	4.56%
BANCO BPM SPA	BAMI IM Equity	IT	EUR	4.53%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	4.48%
BPER BANCA	BPE IM Equity	IT	EUR	4.43%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	4.17%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	4.05%
CAPGEMINI SA	CAP FP Equity	FR	EUR	3.85%

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