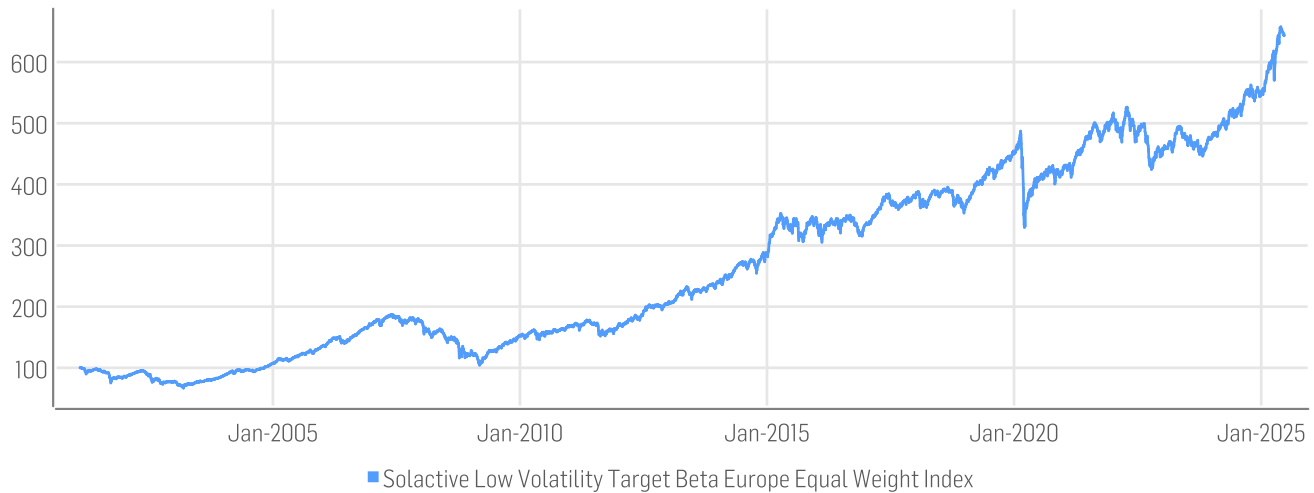


# FACTSHEET - AS OF 20-Jun-2025

## Solactive Low Volatility Target Beta Europe Equal Weight Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA2EU9 / SLA2EU	Base Value / Base Date	100 Points / 05.02.2001
Bloomberg / Reuters	SOLEVTBN Index / .SOLEVTBN	Last Price	644.65
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Developed Markets	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 05.02.2001
Index Members	50		

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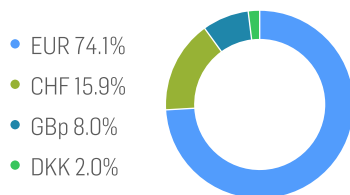
## Solactive Low Volatility Target Beta Europe Equal Weight Index

### STATISTICS

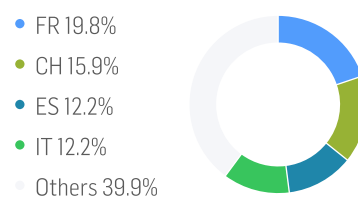
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.78%	6.80%	18.48%	24.37%	17.66%	544.65%
Performance (p.a.)						7.95%
Volatility (p.a.)	4.94%	16.50%	12.74%	10.85%	13.03%	12.26%
High	657.72	657.72	657.72	657.72	657.72	657.72
Low	642.93	570.29	544.04	511.08	546.76	66.79
Sharpe Ratio*	-4.35	1.74	3.07	2.11	3.04	0.49
Max. Drawdown	-2.25%	-7.73%	-7.73%	-7.73%	-7.73%	-44.39%
VaR 95 \ 99				-13.7% \ -35.4%		-18.2% \ -34.8%
CVaR 95 \ 99				-28.5% \ -63.9%		-30.3% \ -53.3%

\* 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



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
OMV AG	OMV AV Equity	AT	EUR	2.21%
NATURGY ENERGY GROUP SA	NTGY SQ Equity	ES	EUR	2.13%
DIASORIN SPA	DIA IM Equity	IT	EUR	2.09%
ENGIE SA	ENGI FP Equity	FR	EUR	2.08%
IBERDROLA SA	IBE SQ Equity	ES	EUR	2.08%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	2.07%
ALLREAL HOLDING AG	ALLN SE Equity	CH	CHF	2.06%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBp	2.06%
PSP SWISS PROPERTY AG	PSPN SE Equity	CH	CHF	2.06%
AGEAS SA NV	AGS BB Equity	BE	EUR	2.06%
ITALGAS SPA	IG IM Equity	IT	EUR	2.05%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	2.05%
ADMIRAL GROUP PLC	ADM LN Equity	GB	GBp	2.05%
ENAGAS SA	ENG SQ Equity	ES	EUR	2.05%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	2.04%

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