

FACTSHEET - AS OF 10-Jul-2025

Solactive Global Ethical Low Volatility AR EUR Index

DESCRIPTION

The Solactive Global Ethical Low Volatility AR EUR Index tracks the performance of companies that display strong environmental, social and governance (ESG) standards and low volatility characteristics. The index is calculated as a total return index in EUR and adjusted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2FF7 / SLA2FF	Base Value / Base Date	100 Points / 29.07.2011
Bloomberg / Reuters	SOLGELV Index / .SOLGELV	Last Price	239.86
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	NTR	Calculation	08:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 29.07.2011
Index Members	50		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.46%	6.64%	-4.43%	5.18%	-5.25%	139.86%
Performance (p.a.)						6.47%
Volatility (p.a.)	7.04%	10.51%	13.74%	12.66%	13.45%	12.20%
High	245.92	250.99	264.02	264.02	264.02	264.02
Low	238.80	224.93	219.49	219.07	219.49	89.04
Sharpe Ratio*	-3.99	2.65	-0.78	0.26	-0.87	0.37
Max. Drawdown	-2.90%	-4.86%	-16.87%	-16.87%	-16.87%	-39.35%
VaR 95 \ 99				-16.5% \ -56.6%		-17.1% \ -34.3%
CVaR 95 \ 99				-36.4% \ -60.5%		-30.0% \ -58.0%

* 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

- USD 36.5%
- GBp 18.6%
- EUR 12.4%
- JPY 11.1%
- Others 21.5%



COMPOSITION BY COUNTRIES

- US 34.1%
- GB 17.4%
- JP 11.1%
- AU 10.3%
- Others 27.1%



TOP COMPONENTS AS OF 10-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG - Ordinary Share	LISN SE Equity	CH	CHF	2.98%
EURONEXT NV	ENX FP Equity	NL	EUR	2.70%
CME GROUP INC	CME UW Equity	US	USD	2.66%
M&G PLC	MNG LN Equity	GB	GBp	2.53%
SAPUTO INC	SAP CT Equity	CA	CAD	2.47%
US FOODS HOLDING CORP	USFD UN Equity	US	USD	2.44%
SCOUT24 SE	G24 GY Equity	DE	EUR	2.41%
RELX PLC	REL LN Equity	GB	GBp	2.40%
SONIC HEALTHCARE (TECH AUST) ORD	SHL AT Equity	AU	AUD	2.36%
AMDOCS LTD	DOX UW Equity	GG	USD	2.35%

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