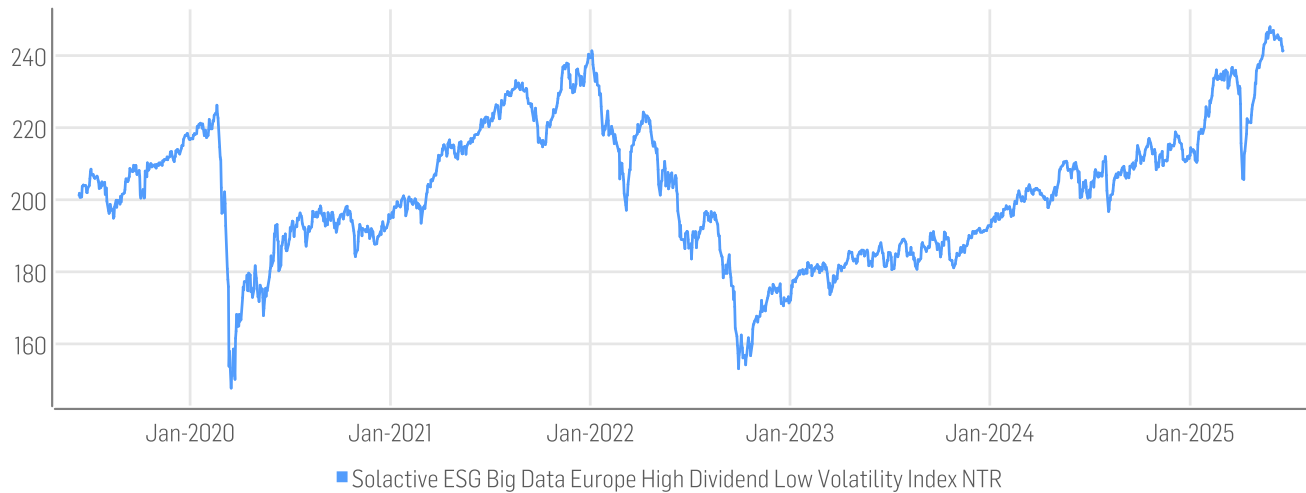


FACTSHEET - AS OF 20-Jun-2025

Solactive ESG Big Data Europe High Dividend Low Volatility Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8H24 / SLA8H2	Base Value / Base Date	100 Points / 07.02.2007
Bloomberg / Reuters	/ .SOBIGESGN	Last Price	241.36
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	9:00 am to 6:00 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.02.2007
Index Members	30		

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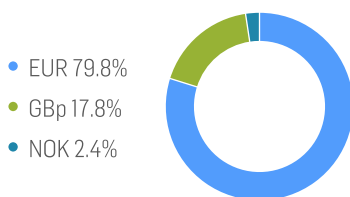
Solactive ESG Big Data Europe High Dividend Low Volatility Index NTR

STATISTICS

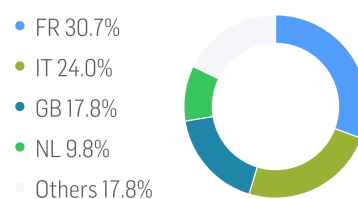
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.94%	2.63%	14.26%	18.50%	13.69%	19.95%
Performance (p.a.)						3.07%
Volatility (p.a.)	6.56%	20.05%	15.92%	13.83%	16.27%	15.74%
High	248.00	248.00	248.00	248.00	248.00	248.00
Low	241.27	205.61	205.61	196.73	205.61	147.72
Sharpe Ratio*	-3.53	0.46	1.83	1.22	1.82	0.07
Max. Drawdown	-2.71%	-12.85%	-13.15%	-13.15%	-13.15%	-36.55%
VaR 95 \ 99				-18.0% \ -45.8%		-24.1% \ -46.3%
CVaR 95 \ 99				-37.8% \ -76.2%		-40.6% \ -78.3%

* 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 (%)
ITALGAS SPA	IG IM Equity	IT	EUR	8.38%
SIGNIFY NV	LIGHT NA Equity	NL	EUR	7.78%
J SAINSBURY PLC	SBRY LN Equity	GB	GBP	7.40%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	7.29%
BUREAU VERITAS SA	BVI FP Equity	FR	EUR	7.01%
SEVERN TRENT PLC	SVT LN Equity	GB	GBP	6.69%
GETLINK	GET FP Equity	FR	EUR	6.67%
JERONIMO MARTINS SGPS SA	JMT PL Equity	PT	EUR	6.59%
COFACE SA	COFA FP Equity	FR	EUR	6.11%
PIRELLI & C SPA	PIRC IM Equity	IT	EUR	5.47%

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