

FACTSHEET - AS OF 25-Oct-2021

Solactive ESG Big Data Europe High Dividend Low Volatility Index TR

HISTORICAL PERFORMANCE



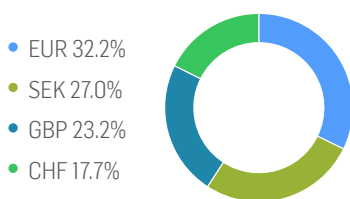
CHARACTERISTICS

ISIN / WKN	DE000SLA8H32 / SLA8H3	Base Value / Base Date	100 Points / 07.02.2007
Bloomberg / Reuters	/ .SOBIGESGT	Last Price	283.30
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	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	29		

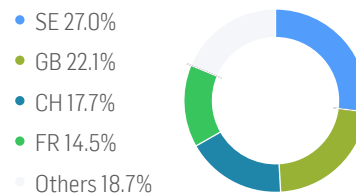
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.04%	-1.25%	5.50%	22.10%	15.92%	14.32%
Performance (p.a.)	-	-	-	-	-	5.81%
Volatility (p.a.)	11.81%	9.09%	8.91%	9.62%	9.47%	18.66%
High	283.30	295.47	295.47	295.47	295.47	295.47
Low	272.47	272.47	266.64	232.03	242.72	182.61
Sharpe Ratio	0.09	-0.49	1.35	2.38	2.15	0.34
Max. Drawdown	-3.78%	-7.78%	-7.78%	-7.78%	-7.78%	-34.71%
VaR 95 \ 99				-13.9% \ -26.0%		-23.5% \ -58.6%
CVaR 95 \ 99				-21.5% \ -32.5%		-49.5% \ -106.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 25-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
ICA GRUPPEN AB	ICA SS Equity	SE	SEK	7.97%
GALENICA AG	GALE SE Equity	CH	CHF	7.75%
EMMI AG	EMMN SE Equity	CH	CHF	7.60%
BUREAU VERITAS SA	BVI FP Equity	FR	EUR	7.41%
TELE2 AB	TEL2B SS Equity	SE	SEK	7.14%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	7.14%
SILTRONIC AG	WAF GY Equity	DE	EUR	7.03%
AXFOOD AB	AXFO SS Equity	SE	SEK	7.03%
RECKITT BENCKISER GROUP PLC	RKT LN Equity	GB	GBP	6.55%
MAN GROUP PLC	EMG LN Equity	GB	GBP	5.09%

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