FACTSHEET - AS OF 10-Sep-2024
Solactive Big Data Europe Low Volatility AR 5% Index

DESCRIPTION

Solactive Big Data Europe Low Volatility Index represents a portfolio of 40 European low volatility stocks, which are selected from a pool of stocks that only includes companies that have no significant business involvement in a range of controversial areas such as weapons, tobacco, alcohol, extraction of fossil fuels among others. Furthermore, the selection pool is filtered for companies in the top 90% in regards to their United Nations Global Compact Compliance Score and in the top 40% in regards to their overall ESG Score.

HISTORICAL PERFORMANCE

CHARACTERISTICS

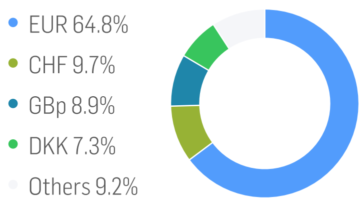
ISIN / WKN	DE000SLA8N00 / SLA8N0	Base Value / Base Date	100 Points / 07.02.2007
Bloomberg / Reuters	SOBDESGA Index / .SOBDESGA	Last Price	115.83
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Adjusted Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.02.2007
Index Members	40		

STATISTICS

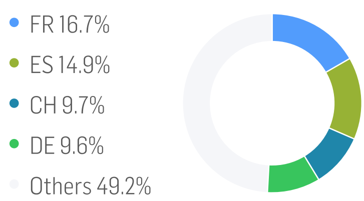
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.05%	3.08%	8.05%	11.63%	10.87%	15.83%
Performance (p.a.)						0.84%
Volatility (p.a.)	6.91%	11.16%	9.54%	8.61%	8.93%	13.84%
High	116.88	116.88	116.88	116.88	116.88	121.49
Low	112.43	109.84	104.39	98.11	104.37	51.78
Sharpe Ratio*	5.86	0.85	1.40	0.95	1.37	-0.20
Max. Drawdown	-1.33%	-5.11%	-5.11%	-5.74%	-5.11%	-51.42%
VaR 95 \ 99				-13.1% \ -20.3%		-20.9% \ -41.4%
CVaR 95 \ 99				-19.4% \ -33.4%		-34.1% \ -61.4%

* 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 10-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
TRYG AS	TRYG DC Equity	DK	DKK	7.33%
MOWI ASA	MOWI NO Equity	NO	NOK	7.23%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	7.13%
AENA SME SA	AENA SQ Equity	ES	EUR	6.93%
BANQUE CANTONALE VAUDOISE	BCVN SE Equity	CH	CHF	6.62%
SIEMENS HEALTHINEERS AG	SHL GY Equity	DE	EUR	6.51%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	6.00%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	5.00%
ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	ACS SQ Equity	ES	EUR	4.90%
BIOMERIEUX	BIM FP Equity	FR	EUR	4.75%

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