

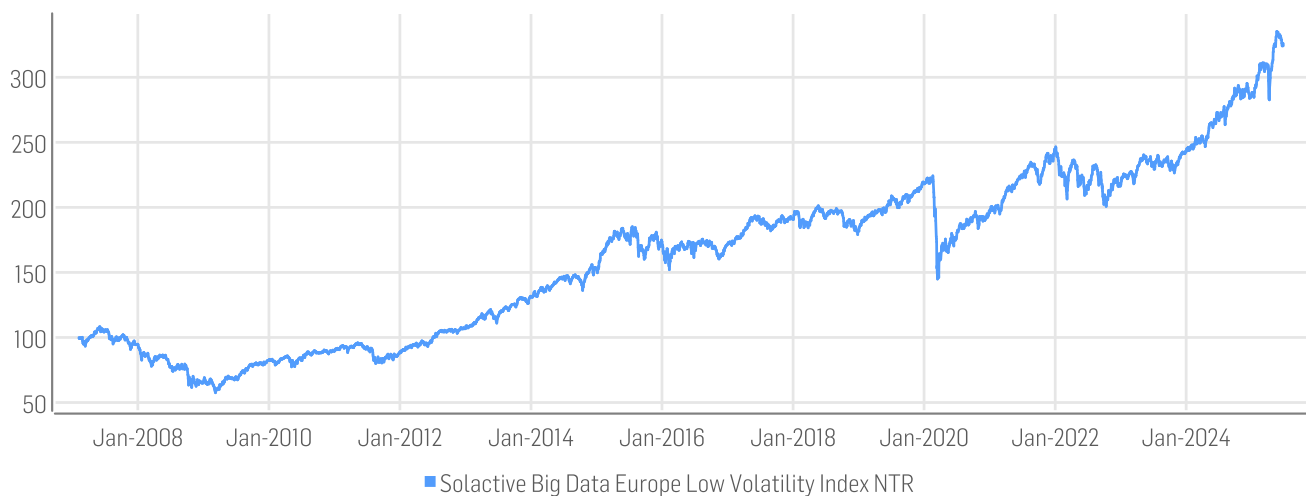
# FACTSHEET - AS OF 25-Jun-2025

## Solactive Big Data Europe Low Volatility Index NTR

### 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	DE000SLA8NY9 / SLA8NY	Base Value / Base Date	100 Points / 07.02.2007
Bloomberg / Reuters	SOBDESGN Index / .SOBDESGN	Last Price	324.11
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total 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		

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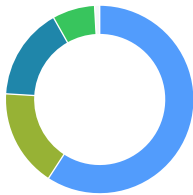
### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.07%	4.48%	13.34%	20.92%	13.28%	224.11%
Performance (p.a.)						6.61%
Volatility (p.a.)	6.35%	17.89%	14.09%	12.15%	14.18%	13.77%
High	334.71	335.26	335.26	335.26	335.26	335.26
Low	324.11	282.63	282.63	263.53	282.63	57.47
Sharpe Ratio*	-5.27	0.98	1.92	1.59	1.95	0.34
Max. Drawdown	-3.17%	-8.89%	-9.17%	-9.17%	-9.17%	-46.93%
VaR 95 \ 99				-16.1% \ -45.2%		-20.4% \ -41.3%
CVaR 95 \ 99				-32.1% \ -65.8%		-33.8% \ -61.2%

\* 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).

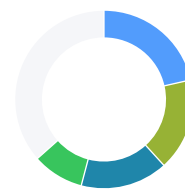
### COMPOSITION BY CURRENCIES

- EUR 59.2%
- GBp 16.8%
- CHF 15.9%
- DKK 7.3%
- Others 0.9%



### COMPOSITION BY COUNTRIES

- FR 21.5%
- GB 16.8%
- CH 15.9%
- ES 9.3%
- Others 36.5%



### TOP COMPONENTS AS OF 25-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
GEBERIT AG	GEBN SE Equity	CH	CHF	7.74%
J SAINSBURY PLC	SBRY LN Equity	GB	GBp	7.58%
TRYG AS	TRYG DC Equity	DK	DKK	7.31%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	7.30%
AENA SME SA	AENA SQ Equity	ES	EUR	7.27%
JERONIMO MARTINS SGPS SA	JMT PL Equity	PT	EUR	6.66%
BANQUE CANTONALE VAUDOISE	BCVN SE Equity	CH	CHF	6.20%
COFACE SA	COFA FP Equity	FR	EUR	5.59%
GETLINK	GET FP Equity	FR	EUR	4.36%
BIOMERIEUX	BIM FP Equity	FR	EUR	4.33%

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