

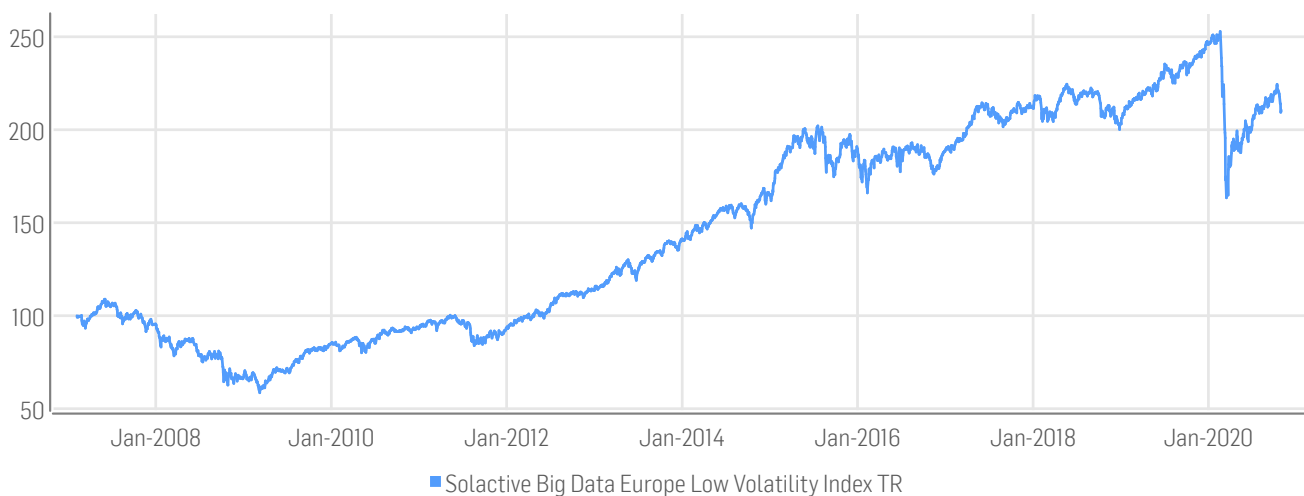
FACTSHEET - AS OF 30-Oct-2020

Solactive Big Data Europe Low Volatility Index TR

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



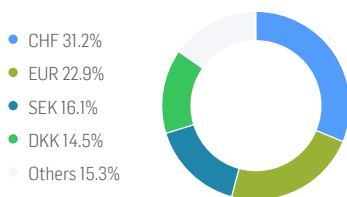
CHARACTERISTICS

ISIN / WKN	DE000SLA8NZ6 / SLA8NZ	Base Value / Base Date	100 Points / 07.02.2007
Bloomberg / Reuters	SOBDESGT Index / .SOBDESGT	Last Price	210.61
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	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		

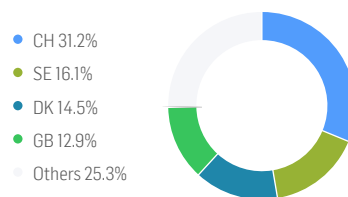
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.77%	0.86%	7.43%	-11.62%	-14.31%	110.61%
Performance (p.a.)	-	-	-	-	-	5.58%
Volatility (p.a.)	12.39%	12.50%	14.54%	24.61%	26.63%	14.52%
High	224.43	224.43	224.43	252.87	252.87	252.87
Low	209.37	209.03	187.62	163.37	163.37	58.54
Sharpe Ratio	-2.97	0.32	1.11	-0.46	-0.62	0.42
Max. Drawdown	-6.71%	-6.71%	-6.71%	-35.39%	-35.39%	-46.24%
VaR 95 \ 99				-34.2% \ -104.0%		-21.2% \ -43.6%
CVaR 95 \ 99				-75.2% \ -150.5%		-35.7% \ -65.4%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 30-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
BUCHER INDUSTRIES AG	BUCN SE Equity	CH	CHF	8.82%
KUEHNE & NAGEL INTERNATIONAL AG	KNIN SE Equity	CH	CHF	8.17%
EMMI AG	EMMN SE Equity	CH	CHF	7.49%
AXFOOD AB	AXFO SS Equity	SE	SEK	7.45%
JERONIMO MARTINS SGPS SA	JMT PL Equity	PT	EUR	6.58%
TRYG AS	TRYG DC Equity	DK	DKK	6.43%
ICA GRUPPEN AB	ICA SS Equity	SE	SEK	6.38%
RECKITT BENCKISER GROUP PLC	RB/ LN Equity	GB	GBP	6.26%
COLOPLAST AS CLASS B	COLOB DC Equity	DK	DKK	6.17%
IG GROUP HOLDINGS PLC	IGG LN Equity	GB	GBP	4.75%

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