

# FACTSHEET - AS OF 15-Jul-2025

## 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	383.54
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		

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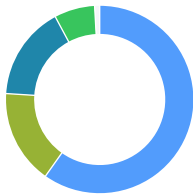
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.21%	6.65%	13.26%	21.14%	14.32%	283.54%
Performance (p.a.)						7.56%
Volatility (p.a.)	8.41%	8.52%	14.20%	12.22%	13.78%	13.77%
High	388.51	395.57	395.57	395.57	395.57	395.57
Low	382.78	358.51	331.76	308.66	331.76	58.54
Sharpe Ratio*	-1.87	3.28	1.89	1.60	1.92	0.41
Max. Drawdown	-1.45%	-3.23%	-9.12%	-9.12%	-9.12%	-46.24%
VaR 95 \ 99				-16.3% \ -45.2%		-20.3% \ -41.1%
CVaR 95 \ 99				-32.2% \ -65.8%		-33.6% \ -60.7%

\* 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 59.8%
- GBP 16.2%
- CHF 16.1%
- DKK 7.0%
- Others 0.9%



## COMPOSITION BY COUNTRIES

- FR 21.3%
- GB 16.2%
- CH 16.1%
- ES 9.5%
- Others 36.8%



## TOP COMPONENTS AS OF 15-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
GEBERIT AG	GEBN SE Equity	CH	CHF	7.74%
AENA SME SA	AENA SQ Equity	ES	EUR	7.38%
J SAINSBURY PLC	SBRY LN Equity	GB	GBP	7.32%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	7.31%
JERONIMO MARTINS SGPS SA	JMT PL Equity	PT	EUR	7.16%
TRYG AS	TRYG DC Equity	DK	DKK	6.98%
BANQUE CANTONALE VAUDOISE	BCVN SE Equity	CH	CHF	6.52%
COFACE SA	COFA FP Equity	FR	EUR	5.63%
BIOMERIEUX	BIM FP Equity	FR	EUR	4.29%
GETLINK	GET FP Equity	FR	EUR	4.23%

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