

# FACTSHEET - AS OF 19-Jun-2025

## Solactive Innovation High Dividend Low Volatility Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA99T6 / SLA99T	Base Value / Base Date	100 Points / 31.05.2006
Bloomberg / Reuters	SOLINNOV Index / .SOLINNOV	Last Price	151.61
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.05.2006
Index Members	30		

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### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.56%	1.29%	14.16%	4.16%	13.23%	51.61%
Performance (p.a.)						2.21%
Volatility (p.a.)	6.57%	20.78%	16.22%	14.05%	16.59%	13.81%
High	154.57	154.57	154.57	154.57	154.57	167.35
Low	151.61	133.80	132.10	132.10	132.10	63.86
Sharpe Ratio*	-2.94	0.16	1.78	0.16	1.73	0.02
Max. Drawdown	-1.91%	-11.68%	-12.01%	-12.01%	-12.01%	-47.79%
VaR 95 \ 99				-18.8% \ -59.0%		-20.6% \ -43.6%
CVaR 95 \ 99				-39.9% \ -82.1%		-34.7% \ -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

- GBp 48.3%
- EUR 19.7%
- NOK 15.4%
- PLN 8.7%
- Others 7.9%



### COMPOSITION BY COUNTRIES

- GB 44.3%
- NO 15.4%
- DE 12.7%
- PL 8.7%
- Others 18.9%



### TOP COMPONENTS AS OF 19-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
EQUINOR ASA	EQNR NO Equity	NO	NOK	8.28%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBp	7.63%
ADMIRAL GROUP PLC	ADM LN Equity	GB	GBp	7.15%
PROTECTOR FORSIKRING ASA	PROT NO Equity	NO	NOK	7.10%
TELECOM PLUS PLC	TEP LN Equity	GB	GBp	7.05%
VIDRALA SA	VID SQ Equity	ES	EUR	6.97%
EMMI AG	EMMN SE Equity	CH	CHF	6.84%
IG GROUP HOLDINGS PLC	IGG LN Equity	GB	GBp	6.58%
FIELMANN AG	FIE GY Equity	DE	EUR	6.51%
DR ING HC F PORSCHE AG	P911 GY Equity	DE	EUR	6.22%

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