

FACTSHEET - AS OF 20-Jun-2025

Solactive Innovation High Dividend Low Volatility Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA99U4 / SLA99U	Base Value / Base Date	100 Points / 31.05.2006
Bloomberg / Reuters	/ .SOLINNOVN	Last Price	394.74
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	:am to :pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.05.2006
Index Members	30		

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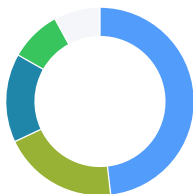
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.31%	4.50%	18.41%	10.41%	17.46%	294.74%
Performance (p.a.)						7.47%
Volatility (p.a.)	5.93%	20.87%	16.15%	14.03%	16.51%	13.78%
High	399.99	399.99	399.99	399.99	399.99	399.99
Low	394.02	337.80	331.56	331.56	331.56	69.67
Sharpe Ratio*	-2.83	0.84	2.41	0.62	2.37	0.40
Max. Drawdown	-1.49%	-11.68%	-11.68%	-11.68%	-11.68%	-44.68%
VaR 95 \ 99				-18.2% \ -59.0%		-20.3% \ -43.6%
CVaR 95 \ 99				-39.6% \ -82.1%		-34.3% \ -61.0%

* 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).

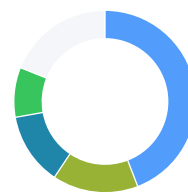
COMPOSITION BY CURRENCIES

- GBP 48.2%
- EUR 19.8%
- NOK 15.2%
- PLN 8.8%
- Others 7.9%



COMPOSITION BY COUNTRIES

- GB 44.1%
- NO 15.2%
- DE 12.8%
- PL 8.8%
- Others 18.9%



TOP COMPONENTS AS OF 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
EQUINOR ASA	EQNR NO Equity	NO	NOK	8.04%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBP	7.57%
ADMIRAL GROUP PLC	ADM LN Equity	GB	GBP	7.19%
PROTECTOR FORSIKRING ASA	PROT NO Equity	NO	NOK	7.18%
TELECOM PLUS PLC	TEP LN Equity	GB	GBP	7.01%
VIDRALA SA	VID SQ Equity	ES	EUR	6.97%
EMMI AG	EMMN SE Equity	CH	CHF	6.90%
FIELMANN AG	FIE GY Equity	DE	EUR	6.57%
IG GROUP HOLDINGS PLC	IGG LN Equity	GB	GBP	6.55%
DR ING HC F PORSCHE AG	P911 GY Equity	DE	EUR	6.27%

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