

FACTSHEET - AS OF 01-Jul-2024

Solactive ESG Big Data Europe High Dividend Low Volatility Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8H16 / SLA8H1	Base Value / Base Date	100 Points / 07.02.2007
Bloomberg / Reuters	SOBIGESG Index / .SOBIGESG	Last Price	76.08
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	9:00 am to 6:00 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.02.2007
Index Members	30		

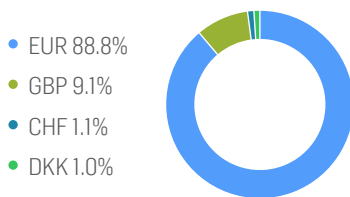
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STATISTICS

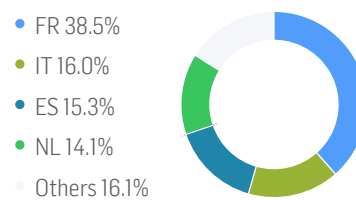
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.54%	-3.67%	-0.41%	4.13%	-0.54%	-23.28%
Performance (p.a.)						-5.11%
Volatility (p.a.)	15.10%	11.21%	9.62%	9.41%	9.51%	16.12%
High	79.41	81.02	81.02	81.02	81.02	109.17
Low	75.22	75.22	75.22	72.03	75.22	65.06
Sharpe Ratio*	-2.59	-1.58	-0.47	0.06	-0.50	-0.54
Max. Drawdown	-5.28%	-7.16%	-7.16%	-7.16%	-7.16%	-40.40%
VaR 95 \ 99				-15.0% \ -24.0%		-24.6% \ -46.5%
CVaR 95 \ 99				-20.7% \ -34.4%		-41.6% \ -78.7%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 01-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
AENA SME SA	AENA SQ Equity	ES	EUR	7.48%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	7.37%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	7.27%
NN GROUP NV	NN NA Equity	NL	EUR	7.20%
GETLINK	GET FP Equity	FR	EUR	7.02%
ELIS SA	ELIS FP Equity	FR	EUR	6.94%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	6.90%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBP	6.86%
MAPFRE SA	MAP SQ Equity	ES	EUR	6.85%
BUREAU VERITAS SA	BVI FP Equity	FR	EUR	6.85%

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