

# FACTSHEET - AS OF 19-Jun-2024

## Solactive ESG Big Data Europe High Dividend Low Volatility Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

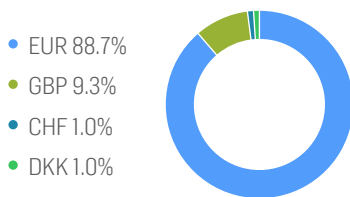
ISIN / WKN	DE000SLA8H16 / SLA8HI	Base Value / Base Date	100 Points / 07.02.2007
Bloomberg / Reuters	SOBIGESG Index / .SOBIGESG	Last Price	76.37
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	9:00 am to 6:00 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.02.2007
Index Members	30		

## STATISTICS

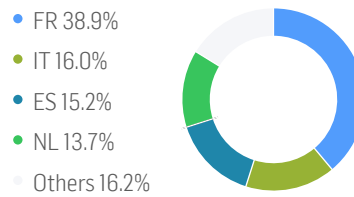
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.59%	-4.47%	0.50%	3.47%	-0.16%	-22.98%
Performance (p.a.)						-5.07%
Volatility (p.a.)	13.26%	10.41%	9.13%	9.47%	9.30%	16.14%
High	80.89	81.02	81.02	81.02	81.02	109.17
Low	75.69	75.69	75.69	72.03	75.69	65.06
Sharpe Ratio*	-4.07	-1.98	-0.29	-0.02	-0.43	-0.54
Max. Drawdown	-6.43%	-6.58%	-6.58%	-6.58%	-6.58%	-40.40%
VaR 95 \ 99				-15.4% \ -30.4%		-24.6% \ -46.5%
CVaR 95 \ 99				-21.9% \ -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 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	7.46%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	7.44%
AENA SME SA	AENA SQ Equity	ES	EUR	7.36%
GETLINK	GET FP Equity	FR	EUR	7.15%
ELIS SA	ELIS FP Equity	FR	EUR	7.04%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBP	7.03%
NN GROUP NV	NN NA Equity	NL	EUR	6.92%
BUREAU VERITAS SA	BVI FP Equity	FR	EUR	6.87%
MAPFRE SA	MAP SQ Equity	ES	EUR	6.83%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	6.78%

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