

FACTSHEET - AS OF 07-Apr-2026

Solactive LeanVal Select Dividend Euro 40 Index NTR

DESCRIPTION

The LeanVal Dividend Index invests in companies with strong dividends, sustainable practices, high-quality balance sheets, and stable cash flows. The industry weighting is based on the top 50 securities in the Europe 600 Index, and the portfolio consists of large and mid-cap companies.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | SL0LHZ | Base Value / Base Date | 1000 Points / 03.01.2020 |
| Bloomberg / Reuters | SLVDV40N Index/ .SLVDV40N | Last Price | 2080.20 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 03.01.2020 |
| Index Members | 40 | | |

STATISTICS

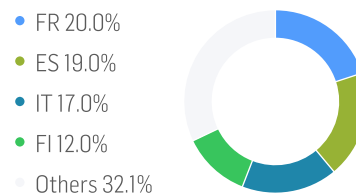
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 0.37% | -0.56% | 11.02% | 40.03% | 1.69% | 108.02% |
| Performance (p.a.) | | | | | | 12.42% |
| Volatility (p.a.) | 16.10% | 15.21% | 13.09% | 12.31% | 14.89% | 18.61% |
| High | 2095.31 | 2167.99 | 2167.99 | 2167.99 | 2167.99 | 2167.99 |
| Low | 2005.99 | 2005.99 | 1856.20 | 1525.96 | 2005.99 | 628.54 |
| Sharpe Ratio* | 0.17 | -0.27 | 1.66 | 3.15 | 0.31 | 0.56 |
| Max. Drawdown | -4.26% | -7.47% | -7.47% | -7.47% | -7.47% | -38.91% |
| VaR 95 \ 99 | | | | -18.7% \ -33.7% | | -27.5% \ -58.3% |
| CVaR 95 \ 99 | | | | -27.3% \ -40.7% | | -47.6% \ -85.8% |

* 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 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------|-----------------|---------|----------|------------------|
| NOKIA OYJ | NOKIA FH Equity | FI | EUR | 5.86% |
| INDUSTRIA DE DISENO TEXTIL SA | ITX SQ Equity | ES | EUR | 4.75% |
| MERCEDES-BENZ GROUP AG | MBG GY Equity | DE | EUR | 4.64% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 4.23% |
| VINCI SA | DG FP Equity | FR | EUR | 4.14% |
| DHL GROUP | DHL GY Equity | DE | EUR | 3.71% |
| AMADEUS IT GROUP SA CLASS A | AMS SQ Equity | ES | EUR | 3.66% |
| BUREAU VERITAS SA | BVI FP Equity | FR | EUR | 3.59% |
| POSTE ITALIANE SPA | PST IM Equity | IT | EUR | 3.58% |
| CAPGEMINI SA | CAP FP Equity | FR | EUR | 3.34% |

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