

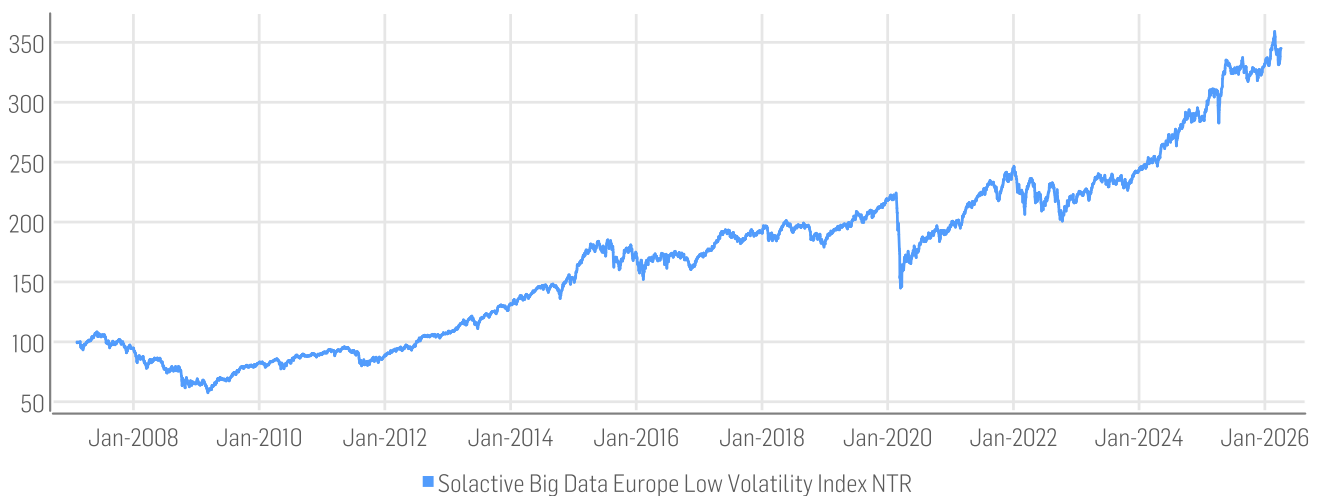
FACTSHEET - AS OF 06-Apr-2026

Solactive Big Data Europe Low Volatility Index NTR

DESCRIPTION

Solactive Big Data Europe Low Volatility Index represents a portfolio of 40 European low volatility stocks, which are selected from a pool of stocks that only includes companies that have no significant business involvement in a range of controversial areas such as weapons, tobacco, alcohol, extraction of fossil fuels among others. Furthermore, the selection pool is filtered for companies in the top 90% in regards to their United Nations Global Compact Compliance Score and in the top 40% in regards to their overall ESG Score.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA8NY9 / SLA8NY	Base Value / Base Date	100 Points / 07.02.2007
Bloomberg / Reuters	SOBDESGN Index / .SOBDESGN	Last Price	344.91
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
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 07.02.2007
Index Members	39		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.43%	2.95%	6.50%	17.52%	4.07%	244.91%
Performance (p.a.)						6.68%
Volatility (p.a.)	12.87%	11.65%	9.30%	9.18%	11.33%	13.61%
High	344.91	359.12	359.12	359.12	359.12	359.12
Low	331.24	330.60	318.11	293.49	330.60	57.47
Sharpe Ratio*	0.27	0.91	1.26	1.73	1.28	0.35
Max. Drawdown	-3.71%	-7.76%	-7.76%	-7.76%	-7.76%	-46.93%
VaR 95 \ 99				-13.4% \ -24.2%		-20.3% \ -41.2%
CVaR 95 \ 99				-22.0% \ -36.5%		-33.4% \ -60.4%

* 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

- EUR 60.1%
- CHF 13.1%
- SEK 10.6%
- GBp 7.4%
- Others 8.9%



COMPOSITION BY COUNTRIES

- FR 22.1%
- CH 14.2%
- IT 12.0%
- SE 10.6%
- Others 41.0%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BANQUE CANTONALE VAUDOISE	BCVN SE Equity	CH	CHF	8.96%
GETLINK	GET FP Equity	FR	EUR	8.77%
EURONEXT NV	ENX FP Equity	NL	EUR	8.63%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	8.06%
TRYG AS	TRYG DC Equity	DK	DKK	6.96%
PIRELLI & C SPA	PIRC IM Equity	IT	EUR	6.96%
HELLA GMBH & CO KGAA	HLE GY Equity	DE	EUR	6.35%
ESSITY AB CLASS B	ESSITYB SS Equity	SE	SEK	6.14%
CASTELLUM AB	CAST SS Equity	SE	SEK	3.43%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	3.21%

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