

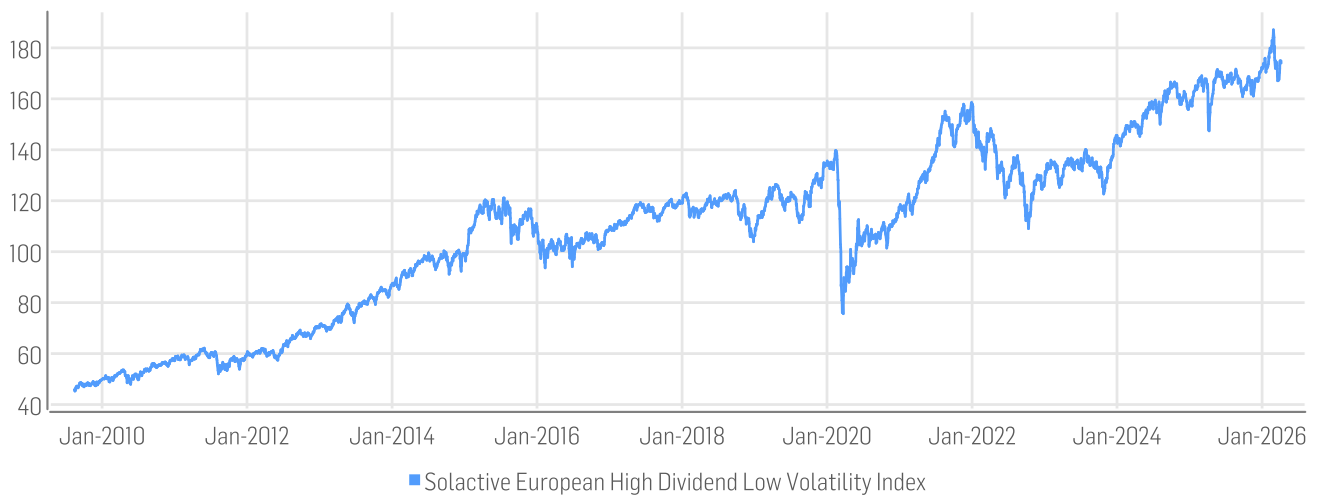
FACTSHEET - AS OF 07-Apr-2026

Solactive European High Dividend Low Volatility Index

DESCRIPTION

The index represents the development of European firms with a high dividend yield, stable dividend growth and low volatility.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA0PB9 / SLA0PB	Base Value / Base Date	- / 05.12.2014
Bloomberg / Reuters	/ .SOLEHDLV	Last Price	174.01
Index Calculator	Solactive AG	Dividends	Included (Total Return)
Index Type	Total Return	Calculation	08:00am to 22:30pm (UTC+1), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.12.2014
Index Members	20		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.66%	0.13%	5.64%	14.44%	1.04%	74.01%
Performance (p.a.)						5.01%
Volatility (p.a.)	17.46%	16.41%	13.29%	11.61%	15.83%	16.88%
High	174.96	187.12	187.12	187.12	187.12	187.12
Low	167.09	167.09	161.06	154.69	167.09	75.65
Sharpe Ratio*	-0.55	-0.08	0.74	1.10	0.13	0.18
Max. Drawdown	-4.61%	-10.70%	-10.70%	-10.70%	-10.70%	-45.86%
VaR 95 \ 99				-19.8% \ -38.4%		-25.3% \ -48.0%
CVaR 95 \ 99				-29.4% \ -46.8%		-41.7% \ -74.9%

* 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 31.7%
- SEK 29.6%
- NOK 16.8%
- CHF 12.6%
- Others 9.3%



COMPOSITION BY COUNTRIES

- SE 29.6%
- NO 16.8%
- BE 16.2%
- CH 12.6%
- Others 24.8%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SPAREBANKEN NORGE	SBNOR NO Equity	NO	NOK	6.53%
ACCIONA SA	ANA SQ Equity	ES	EUR	6.38%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	5.95%
DNB BANK ASA	DNB NO Equity	NO	NOK	5.88%
LOTUS BAKERIES	LOTB BB Equity	BE	EUR	5.76%
ACKERMANS & VAN HAAREN NV	ACKB BB Equity	BE	EUR	5.71%
GAMES WORKSHOP GROUP PLC	GAW LN Equity	GB	GBp	5.59%
LOOMIS AB	LOOMIS SS Equity	SE	SEK	5.31%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	5.13%
DEUTSCHE BOERSE AG	DB1 GY Equity	DE	EUR	4.84%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	4.83%
MONTEA NV	MONT BB Equity	BE	EUR	4.72%
AAK AB	AAK SS Equity	SE	SEK	4.64%
HOLMEN AB	HOLMB SS Equity	SE	SEK	4.56%
BKW AG	BKW SE Equity	CH	CHF	4.43%

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