

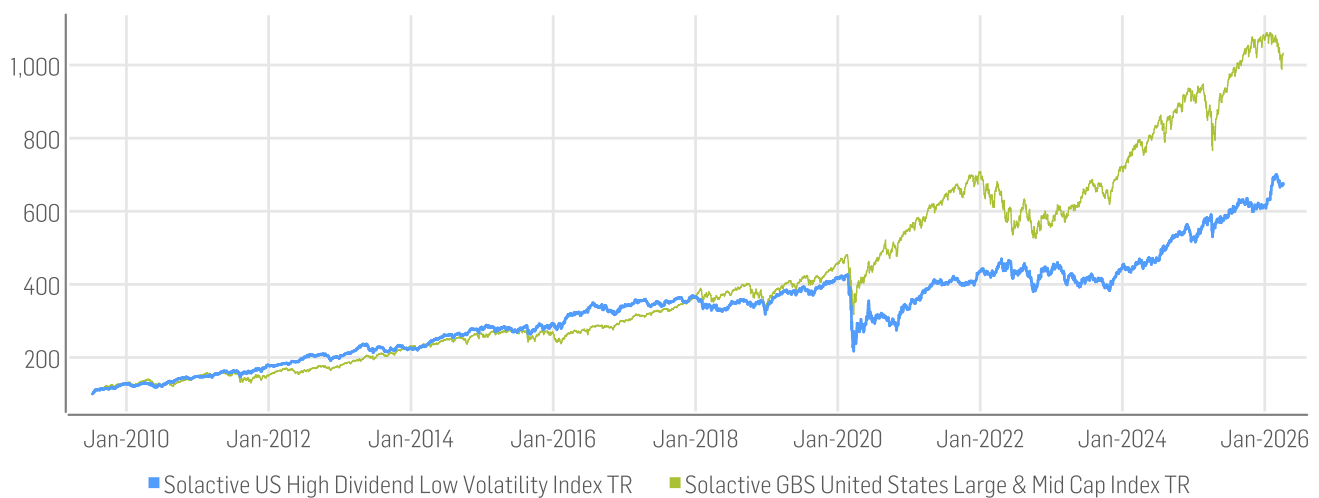
# FACTSHEET - AS OF 07-Apr-2026

## Solactive US High Dividend Low Volatility Index TR

### DESCRIPTION

The Index tracks the price movements of stocks which are publicly traded on US stock exchanges and fulfil certain minimum requirements in terms of liquidity and Market Capitalization. From this universe the stocks with an above average Forecasted Dividend Yield are selected.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA1DV1 / SLA1DV	Base Value / Base Date	- / 10.07.2009
Bloomberg / Reuters	SOLHDLVT Index / .SOLHDLVT	Last Price	673.10
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	09:30am to 04:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 10.07.2009
Index Members	40		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.18%	10.66%	9.17%	22.36%	9.62%	573.10%
Performance (p.a.)						12.06%
Volatility (p.a.)	10.09%	11.67%	11.01%	11.58%	11.38%	16.27%
High	688.29	701.04	701.04	701.04	701.04	701.04
Low	665.72	608.28	598.54	554.28	608.28	100.00
Sharpe Ratio*	-3.58	4.04	1.44	1.65	3.31	0.52
Max. Drawdown	-4.24%	-5.04%	-5.04%	-5.82%	-5.04%	-49.10%
VaR 95 \ 99				-16.6% \ -26.5%		-21.7% \ -41.3%
CVaR 95 \ 99				-22.7% \ -32.4%		-37.6% \ -74.6%

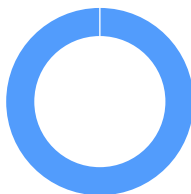
\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

## STATISTICS - GBS - Solactive GBS United States Large & Mid Cap Index TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.76%	-4.49%	-1.82%	25.06%	-3.43%	932.09%
Performance (p.a.)						14.96%
Volatility (p.a.)	17.63%	14.09%	13.44%	12.90%	13.76%	17.09%
High	3305.79	3396.84	3396.84	3396.84	3396.84	3396.84
Low	3085.53	3085.53	3085.53	2478.33	3085.53	312.02
Sharpe Ratio*	-1.31	-1.47	-0.54	1.69	-1.16	0.66
Max. Drawdown	-6.66%	-9.16%	-9.16%	-9.16%	-9.16%	-33.93%
VaR 95 \ 99				-24.0% \ -35.7%		-25.9% \ -50.2%
CVaR 95 \ 99				-29.9% \ -40.6%		-41.9% \ -71.5%

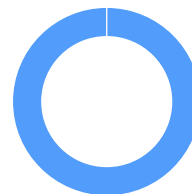
### COMPOSITION BY CURRENCIES

• USD 100.0%



### COMPOSITION BY COUNTRIES

• US 100.0%



**TOP COMPONENTS AS OF 07-Apr-2026**

Company	Ticker	Country	Currency	Index Weight (%)
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	11.76%
CHEVRON CORP	CVX UN Equity	US	USD	11.52%
AT&T	T UN Equity	US	USD	11.23%
ALTRIA GROUP INC	MO UN Equity	US	USD	5.74%
KIMBERLY-CLARK CORP	KMB UW Equity	US	USD	5.65%
KINDER MORGAN INC	KMI UN Equity	US	USD	4.34%
KRAFT HEINZ CO THE	KHC UW Equity	US	USD	3.66%
REALTY INCOME CORP	O UN Equity	US	USD	3.55%
DOMINION ENERGY INC	D UN Equity	US	USD	3.52%
VICI PROPERTIES INC	VICI UN Equity	US	USD	3.38%
PUBLIC STORAGE	PSA UN Equity	US	USD	2.89%
GENERAL MILLS INC	GIS UN Equity	US	USD	2.55%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	2.49%
CROWN CASTLE INC	CCI UN Equity	US	USD	2.41%
CLOROX COMPANY	CLX UN Equity	US	USD	2.16%

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