

# FACTSHEET - AS OF 18-Jul-2025

## 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	168.33
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	0.85%	6.65%	4.72%	8.32%	7.03%	68.33%
Performance (p.a.)						5.03%
Volatility (p.a.)	10.80%	9.62%	15.92%	13.61%	15.35%	17.16%
High	169.33	171.54	171.54	171.54	171.54	171.54
Low	164.52	157.79	147.41	147.41	147.41	75.65
Sharpe Ratio*	0.83	2.90	0.49	0.48	0.74	0.18
Max. Drawdown	-1.54%	-4.09%	-12.82%	-12.82%	-12.82%	-45.86%
VaR 95 \ 99				-18.1% \ -49.0%		-25.7% \ -48.8%
CVaR 95 \ 99				-37.9% \ -75.3%		-42.3% \ -76.7%

\* 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

- CHF 28.6%
- EUR 26.7%
- SEK 22.1%
- NOK 12.7%
- Others 9.9%



### COMPOSITION BY COUNTRIES

- CH 28.6%
- SE 22.1%
- NO 12.7%
- FR 10.0%
- Others 26.6%



### TOP COMPONENTS AS OF 18-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
EUOPRIS ASA	EPR NO Equity	NO	NOK	7.02%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	6.44%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	6.23%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	6.10%
DSV AS	DSV DC Equity	DK	DKK	5.74%
DNB BANK ASA	DNB NO Equity	NO	NOK	5.69%
BKW AG	BKW SE Equity	CH	CHF	5.51%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	5.08%
EPIROC AB-A	EPIA SS Equity	SE	SEK	5.02%
ASSA ABLOY AB CLASS B	ASSAB SS Equity	SE	SEK	4.99%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	4.92%
PARTNERS GROUP HOLDING AG	PGHN SE Equity	CH	CHF	4.64%
SIEGFRIED HOLDING AG-REG	SFZN SE Equity	CH	CHF	4.32%
EMMI AG	EMMN SE Equity	CH	CHF	4.19%
SCANDINAVIAN TOBACCO GROUP A	STG DC Equity	DK	DKK	4.19%

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