

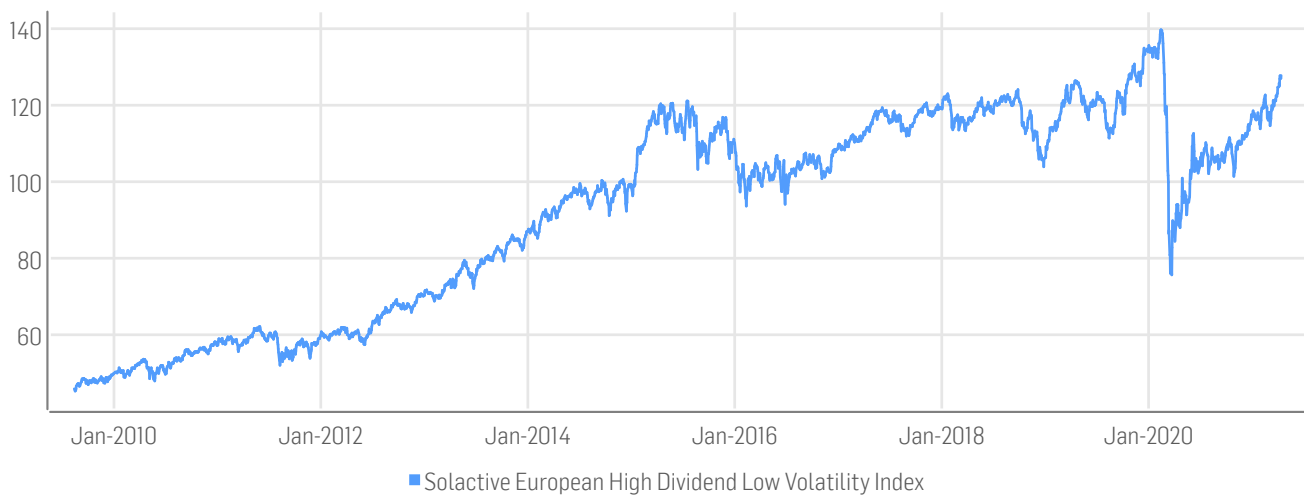
# FACTSHEET - AS OF 13-Apr-2021

## 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

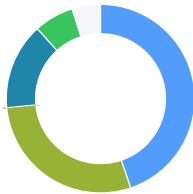
ISIN / WKN	DE000SLA0PB9 / SLA0PB	Base Value / Base Date	- / 05.12.2014
Bloomberg / Reuters	/ .SOLEHDLV	Last Price	127.76
Index Calculator	Solactive AG	Dividends	Included (Total Return)
Index Type	Total Return	Calculation	08:00am to 22:30pm (UTC+1), every 15 seconds
Index Currency	EUR	History	Available daily back to 05.12.2014
Index Members	20		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	7.58%	9.12%	16.92%	39.17%	9.14%	27.76%
Performance (p.a.)	-	-	-	-	-	3.93%
Volatility (p.a.)	11.48%	14.97%	14.62%	20.48%	14.52%	18.69%
High	127.76	127.76	127.76	127.76	127.76	139.73
Low	119.44	113.83	101.40	87.98	113.83	75.65
Sharpe Ratio	12.54	2.88	2.59	1.97	2.54	0.24
Max. Drawdown	-1.20%	-6.55%	-7.81%	-9.96%	-6.55%	-45.86%
VaR 95 \ 99				-29.0% \ -56.5%		-26.8% \ -54.1%
CVaR 95 \ 99				-47.3% \ -68.8%		-47.2% \ -91.1%

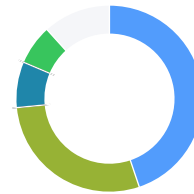
### Composition by Currencies

- CHF 44.8%
- DKK 28.7%
- EUR 14.8%
- NOK 6.8%
- Others 4.9%



### Composition by Countries

- CH 44.8%
- DK 28.7%
- DE 7.9%
- NL 6.9%
- Others 11.7%



## TOP COMPONENTS AS OF 13-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.91%
ENTRA ASA	ENTRA NO Equity	NO	NOK	6.82%
SIEGFRIED HOLDING AG-REG	SFZN SE Equity	CH	CHF	6.28%
PARTNERS GROUP HOLDING AG	PGHN SE Equity	CH	CHF	5.94%
DSV PANALPINA A S	DSV DC Equity	DK	DKK	5.70%
RINGKJOEBING LANDBOBANK A/S	RILBA DC Equity	DK	DKK	5.62%
STRAUMANN HOLDING AG	STMN SE Equity	CH	CHF	5.53%
CASTELLUM AB	CAST SS Equity	SE	SEK	4.88%
GEBERIT AG	GEBN SE Equity	CH	CHF	4.75%
VALIANT HOLDING AG	VATN SE Equity	CH	CHF	4.70%
NOVOZYMES AS CLASS B	NZYMB DC Equity	DK	DKK	4.69%
ALSO HOLDING AG-REG	ALSN SE Equity	CH	CHF	4.55%
CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	LISP SE Equity	CH	CHF	4.49%
KARDEX HOLDING	KARN SE Equity	CH	CHF	4.40%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.38%

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