

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	DEOOOSLAOPB9 / SLAOPB	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		



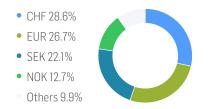


STATISTICS

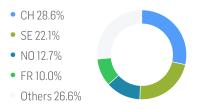
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.85%	6.65%	4.72%	8.32%	7.03%	68.33%
Performance (p.a.)						5.03%
Volatility (p.a.)	10.80%	9.62%	15.92%	13.61%	15.35%	17.16%
High	169.33	171.54	171.54	171.54	171.54	171.54
Low	164.52	157.79	147.41	147.41	147.41	75.65
Sharpe Ratio*	0.83	2.90	0.49	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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
EUROPRIS ASA	EPR NO Equity	NO	NOK	7.02%
DEUTSCHE BOERSE AG	DB1 GY Equity	DE	EUR	6.44%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	6.23%
SWISS LIFE HOLDING AG	SLHN SE Equity	СН	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	СН	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	СН	CHF	4.64%
SIEGFRIED HOLDING AG-REG	SFZN SE Equity	СН	CHF	4.32%
EMMI AG	EMMN SE Equity	СН	CHF	4.19%
SCANDINAVIAN TOBACCO GROUP A	STG DC Equity	DK	DKK	4.19%





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