

FACTSHEET - AS OF 03-Oct-2022

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	115.97
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		

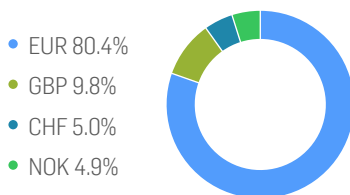
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STATISTICS

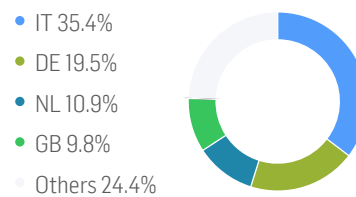
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.05%	-7.42%	-20.59%	-18.69%	-26.68%	15.97%
Performance (p.a.)						1.91%
Volatility (p.a.)	23.05%	18.97%	18.64%	18.57%	19.74%	18.36%
High	130.90	137.75	147.49	158.51	158.17	158.51
Low	112.17	112.17	112.17	112.17	112.17	75.65
Sharpe Ratio*	-3.17	-1.45	-2.04	-1.05	-1.74	0.07
Max. Drawdown	-14.31%	-18.57%	-23.95%	-29.23%	-29.08%	-45.86%
VaR 95 \ 99				-34.1% \ -48.8%		-27.2% \ -49.7%
CVaR 95 \ 99				-43.0% \ -54.4%		-45.8% \ -83.7%

* 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 03-Oct-2022

Company	Ticker	Country	Currency	Index Weight (%)
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	5.77%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	5.69%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	5.47%
IBERDROLA SA	IBE SQ Equity	ES	EUR	5.22%
FRESENIUS SE & CO KGAA	FRE GY Equity	DE	EUR	5.21%
EON SE	EOAN GY Equity	DE	EUR	5.18%
ROYAL KPN NV	KPN NA Equity	NL	EUR	5.15%
ITALGAS SPA	IG IM Equity	IT	EUR	5.13%
ENEL SPA	ENEL IM Equity	IT	EUR	5.11%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	5.01%
ACEA SPA	ACE IM Equity	IT	EUR	4.99%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	4.98%
TERNA SPA	TRN IM Equity	IT	EUR	4.95%
DNB BANK ASA	DNB NO Equity	NO	NOK	4.88%
A2A SPA	A2A IM Equity	IT	EUR	4.77%

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