

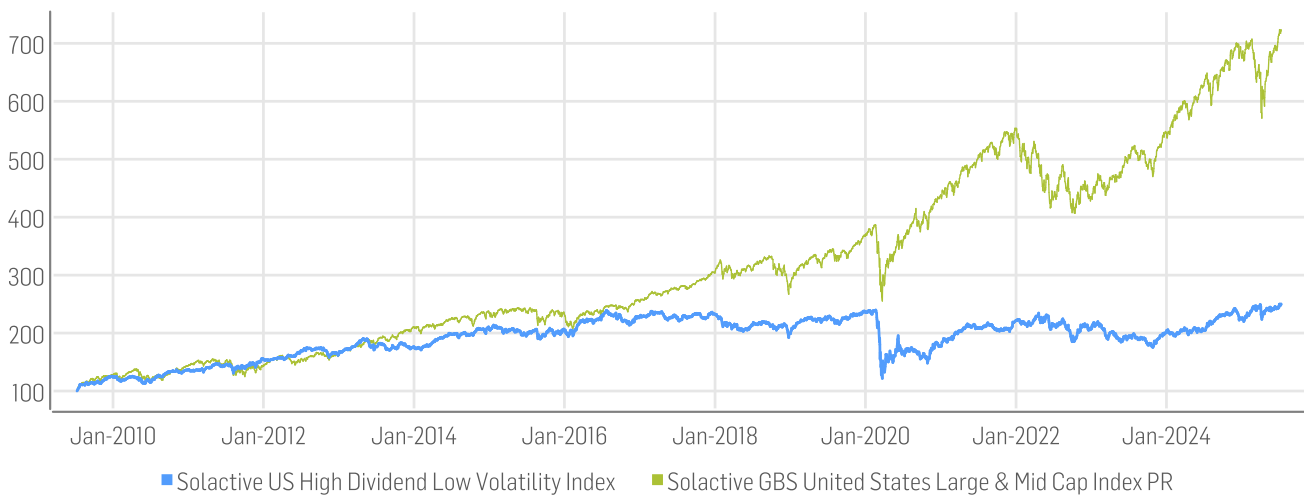
# FACTSHEET - AS OF 11-Jul-2025

## Solactive US High Dividend Low Volatility Index

### 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	DE000SLA2DV9 / SLA2DV	Base Value / Base Date	- / 10.07.2009
Bloomberg / Reuters	SOLHDLV Index / .SOLHDLV	Last Price	249.46
Index Calculator	Solactive AG	Dividends	No reinvestment
Index Type	Price 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		

FACTSHEET - AS OF 11-Jul-2025  
Solactive US High Dividend Low Volatility Index

## STATISTICS

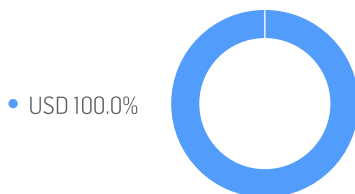
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.57%	7.88%	13.49%	17.28%	10.99%	149.46%
Performance (p.a.)						5.88%
Volatility (p.a.)	10.16%	12.86%	17.00%	14.45%	16.74%	16.48%
High	250.22	250.22	250.22	250.22	250.22	250.22
Low	241.63	233.01	221.69	212.10	219.80	100.00
Sharpe Ratio*	1.64	2.47	1.47	0.92	1.05	0.09
Max. Drawdown	-1.70%	-2.84%	-10.36%	-10.36%	-10.36%	-49.26%
VaR 95 \ 99				-23.2% \ -39.8%		-22.3% \ -42.2%
CVaR 95 \ 99				-37.7% \ -65.3%		-38.7% \ -76.6%

\* 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).

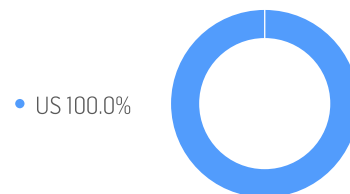
## STATISTICS - GBS - Solactive GBS United States Large & Mid Cap Index PR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.93%	17.33%	7.67%	11.18%	6.77%	621.13%
Performance (p.a.)						13.14%
Volatility (p.a.)	9.68%	14.87%	23.70%	19.68%	23.16%	17.28%
High	2656.60	2656.60	2656.60	2656.60	2656.60	2656.60
Low	2523.43	2171.10	2095.36	2095.36	2095.36	367.11
Sharpe Ratio*	5.74	5.85	0.50	0.36	0.39	0.51
Max. Drawdown	-1.29%	-4.53%	-19.31%	-19.31%	-19.31%	-34.06%
VaR 95 \ 99				-29.8% \ -56.5%		-26.4% \ -50.7%
CVaR 95 \ 99				-48.8% \ -88.9%		-42.7% \ -72.7%

### COMPOSITION BY CURRENCIES



### COMPOSITION BY COUNTRIES



FACTSHEET - AS OF 11-Jul-2025  
Solactive US High Dividend Low Volatility Index

**TOP COMPONENTS AS OF 11-Jul-2025**

Company	Ticker	Country	Currency	Index Weight (%)
PFIZER INC	PFE UN Equity	US	USD	10.87%
CHEVRON CORP	CVX UN Equity	US	USD	10.85%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	9.06%
ALTRIA GROUP INC	MO UN Equity	US	USD	6.54%
CROWN CASTLE INC	CCI UN Equity	US	USD	3.96%
REALTY INCOME CORP	O UN Equity	US	USD	3.74%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	3.66%
DOMINION ENERGY INC	D UN Equity	US	USD	3.63%
KRAFT HEINZ CO/THE	KHC UW Equity	US	USD	3.54%
AGNC INVESTMENT CORP	AGNC UW Equity	US	USD	3.40%
T ROWE PRICE GROUP INC	TROW UW Equity	US	USD	2.85%
VICI PROPERTIES INC	VICI UN Equity	US	USD	2.79%
PRUDENTIAL FINANCIAL INC	PRU UN Equity	US	USD	2.78%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	2.59%
EVERSOURCE ENERGY	ES UN Equity	US	USD	2.41%

FACTSHEET - AS OF 11-Jul-2025  
Solactive US High Dividend Low Volatility Index

DISCLAIMER

© Solactive AG, 2025. All rights reserved.

The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.