

FACTSHEET - AS OF 22-Aug-2025

Solactive Power FactorTM High Dividend GTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2T42 / SLA2T4	Base Value / Base Date	100 Points / 06.12.2016
Bloomberg / Reuters	SOLWBIYT Index / .SOLWBIYT	Last Price	219.81
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	United States	Calculation	09:30am to 16:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 15.10.1999
Index Members	50		

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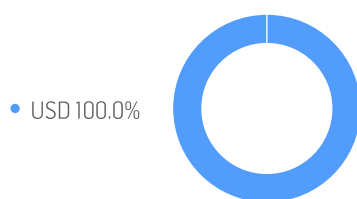
Solactive Power Factor™ High Dividend GTR Index

STATISTICS

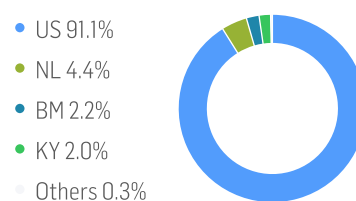
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.67%	15.22%	8.40%	10.94%	10.76%	119.81%
Performance (p.a.)						9.46%
Volatility (p.a.)	20.41%	19.35%	25.41%	20.45%	23.27%	23.73%
High	219.81	219.81	219.81	219.81	219.81	219.81
Low	203.38	193.14	173.42	173.42	173.42	68.68
Sharpe Ratio*	0.21	3.79	0.53	0.33	0.56	0.22
Max. Drawdown	-6.85%	-6.85%	-15.42%	-19.44%	-16.71%	-49.38%
VaR 95 \ 99				-27.9% \ -57.9%		-32.5% \ -66.3%
CVaR 95 \ 99				-47.8% \ -76.1%		-55.6% \ -105.8%

* 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 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
ALTRIA GROUP INC	MO UN Equity	US	USD	5.54%
EDISON INTERNATIONAL	EIX UN Equity	US	USD	5.17%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	5.17%
PFIZER INC	PFE UN Equity	US	USD	5.11%
CONAGRA BRANDS INC	CAG UN Equity	US	USD	4.99%
AES CORP	AES UN Equity	US	USD	4.86%
KRAFT HEINZ CO/THE	KHC UN Equity	US	USD	4.79%
LYONDELLBASELL INDU-CL A	LYB UN Equity	NL	USD	4.42%
UNITED PARCEL SERVICE-CL B	UPS UN Equity	US	USD	4.33%
WHIRLPOOL CORP	WHR UN Equity	US	USD	3.43%

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