

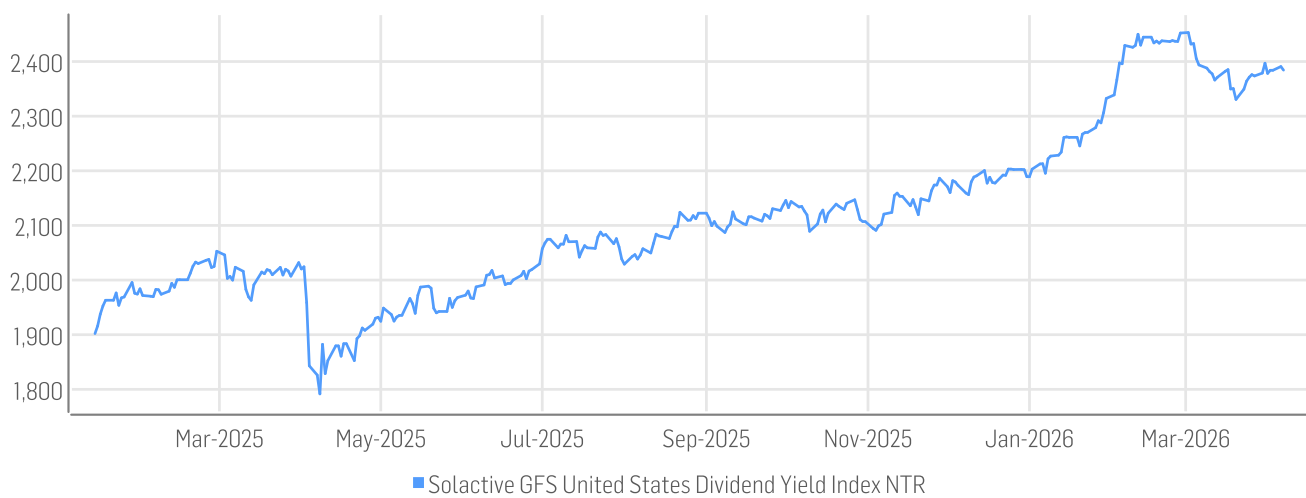
# FACTSHEET - AS OF 07-Apr-2026

## Solactive GFS United States Dividend Yield Index NTR

### DESCRIPTION

The Solactive GFS United States Dividend Yield Index NTR is part of the Solactive Global Factor Series which aims to provide exposure to a range of equity risk factors for various segments of the global stock market. The index intends to track the performance of companies from the Solactive GBS United States Large & Mid Cap Index that exhibit Dividend Yield characteristics.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOHL1	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SDUSUN	Last Price	2384.25
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	125		

## STATISTICS

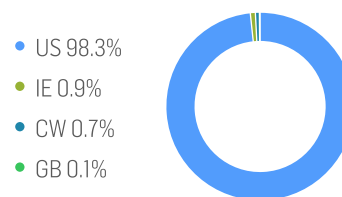
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.40%	8.60%	12.50%	28.70%	8.91%	25.35%
Performance (p.a.)						20.18%
Volatility (p.a.)	8.67%	9.45%	9.49%	10.02%	9.28%	13.17%
High	2396.96	2453.09	2453.09	2453.09	2453.09	2453.09
Low	2330.56	2195.50	2089.27	1852.57	2189.20	1791.64
Sharpe Ratio*	-0.97	3.82	2.46	2.55	3.69	1.25
Max. Drawdown	-2.64%	-4.99%	-4.99%	-4.99%	-4.99%	-12.72%
VaR 95 \ 99				-13.7% \ -23.8%		-16.1% \ -33.6%
CVaR 95 \ 99				-19.7% \ -28.1%		-31.0% \ -64.9%

\* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
EXXON MOBIL CORP	XOM UN Equity	US	USD	6.51%
CHEVRON CORP	CVX UN Equity	US	USD	4.71%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	4.14%
MERCK & CO. INC.	MRK UN Equity	US	USD	3.07%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.95%
ABBVIE INC	ABBV UN Equity	US	USD	2.76%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	2.45%
COCA-COLA CO/THE	KO UN Equity	US	USD	2.43%
AT&T	T UN Equity	US	USD	2.34%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	2.33%

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