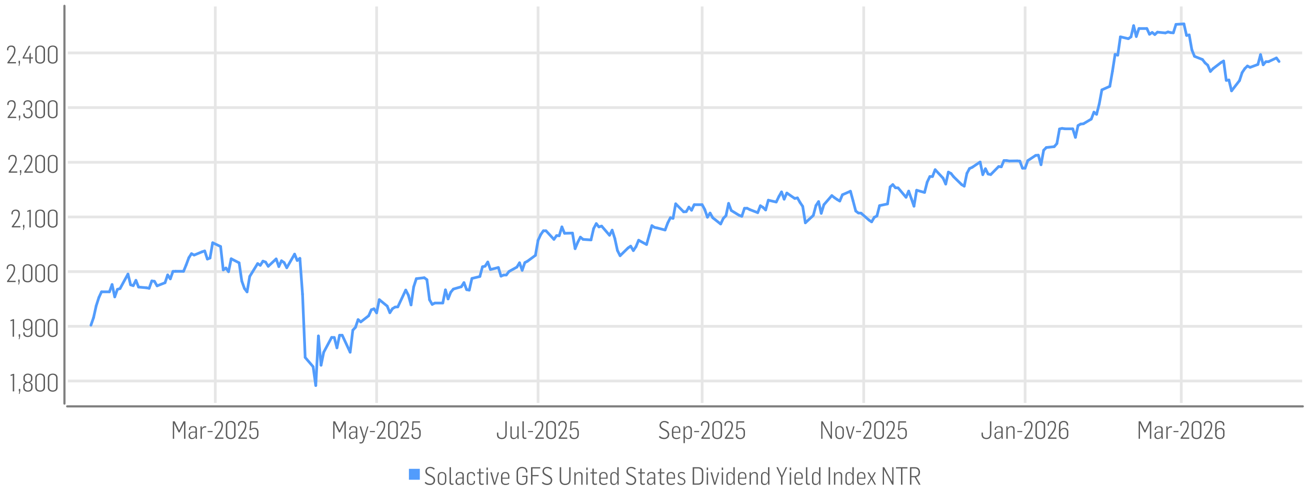
FACTSHEET - AS OF 07-Apr-2026
Solactive GFS United States Dividend Yield Index NTR

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	SL0HL1	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		

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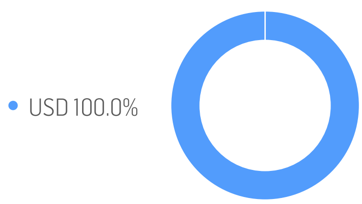
STATISTICS

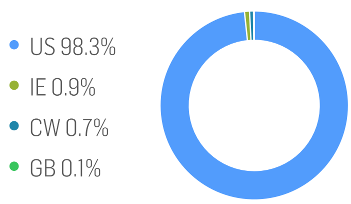
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.40%	8.60%	12.50%	28.70%	8.91%	25.35%
Performance (p.a.)						20.18%
Volatility (p.a.)	8.67%	9.45%	9.49%	10.02%	9.28%	13.17%
High	2396.96	2453.09	2453.09	2453.09	2453.09	2453.09
Low	2330.56	2195.50	2089.27	1852.57	2189.20	1791.64
Sharpe Ratio*	-0.97	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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