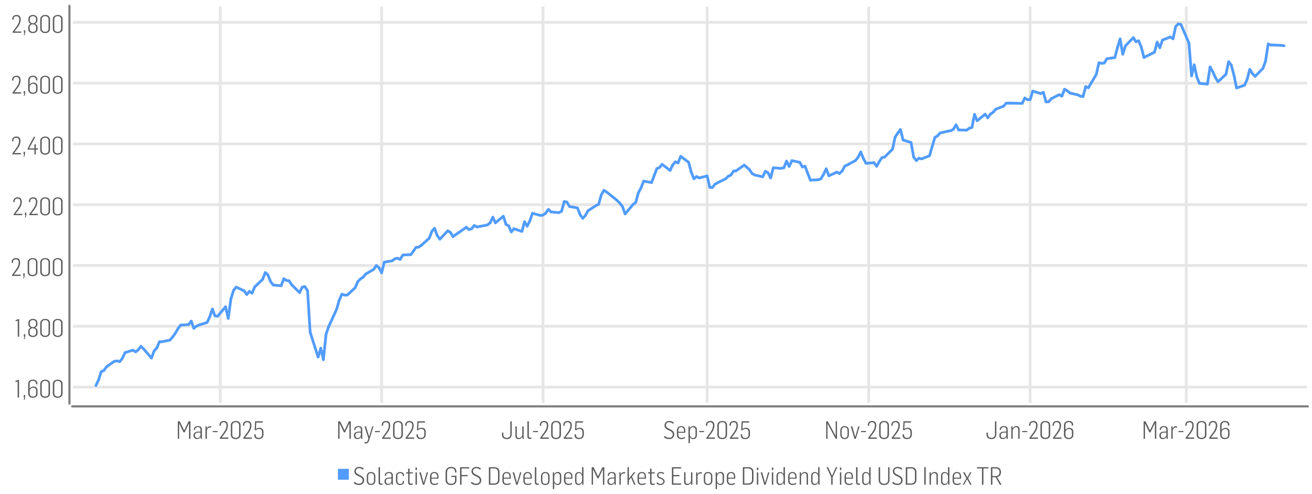
FACTSHEET - AS OF 07-Apr-2026
Solactive GFS Developed Markets Europe Dividend Yield USD Index TR

DESCRIPTION

The Solactive GFS Developed Markets Europe Dividend Yield USD Index TR 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 Developed Markets Europe Large & Mid Cap Index that exhibit Dividend Yield characteristics.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0HM6	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SDEUUT	Last Price	2722.89
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	122		

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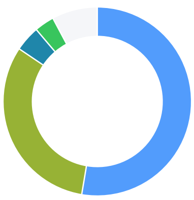
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.76%	7.28%	18.21%	51.34%	6.97%	69.66%
Performance (p.a.)						53.73%
Volatility (p.a.)	16.01%	17.04%	14.29%	13.18%	16.55%	16.42%
High	2728.94	2794.92	2794.92	2794.92	2794.92	2794.92
Low	2584.13	2538.18	2280.63	1856.01	2538.18	1604.95
Sharpe Ratio*	4.53	1.72	2.57	3.69	1.52	3.05
Max. Drawdown	-3.23%	-7.54%	-7.54%	-7.54%	-7.54%	-14.50%
VaR 95 \ 99				-19.6% \ -32.0%		-20.0% \ -35.0%
CVaR 95 \ 99				-28.4% \ -49.5%		-38.2% \ -85.3%

* 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

- EUR 52.7%
- GBp 31.8%
- CHF 4.4%
- SEK 3.4%
- Others 7.8%



COMPOSITION BY COUNTRIES

- GB 31.6%
- FR 19.8%
- IT 11.4%
- DE 9.8%
- Others 27.4%

TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TOTALENERGIES SE	TTE FP Equity	FR	EUR	5.80%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	5.13%
SHELL PLC	SHEL LN Equity	GB	GBp	4.77%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	4.54%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBp	3.73%
BP PLC	BP/ LN Equity	GB	GBp	3.13%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.09%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	2.77%
RIO TINTO PLC	RIO LN Equity	GB	GBp	2.76%
ENEL SPA	ENEL IM Equity	IT	EUR	2.42%

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