

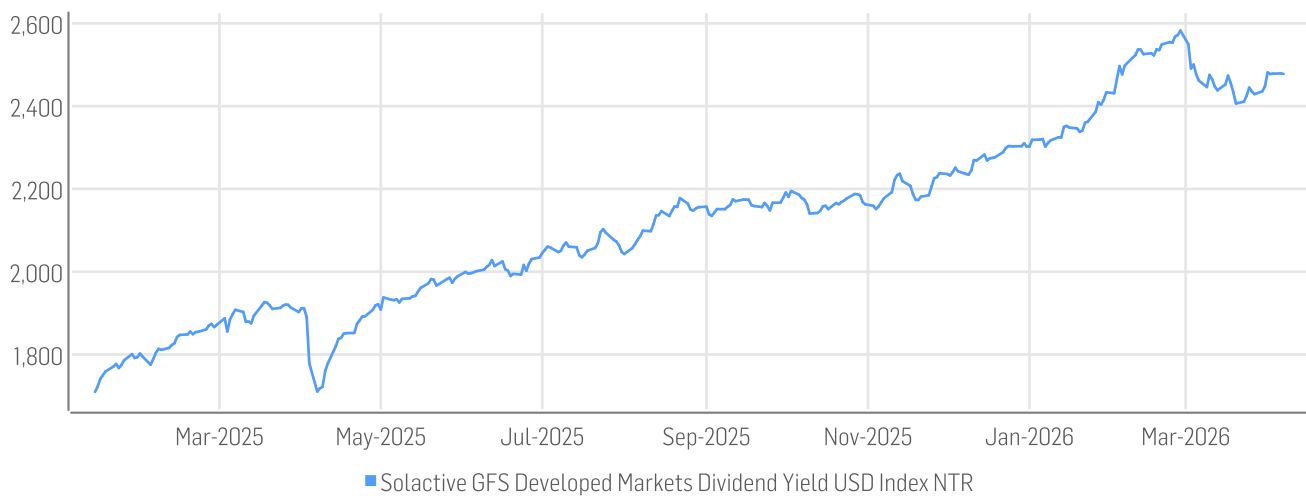
FACTSHEET - AS OF 07-Apr-2026

Solactive GFS Developed Markets Dividend Yield USD Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOHMX	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SDDMUN	Last Price	2477.77
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	422		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.66%	7.63%	14.59%	39.32%	7.63%	44.94%
Performance (p.a.)						35.24%
Volatility (p.a.)	10.83%	11.01%	9.41%	8.95%	10.70%	11.35%
High	2481.43	2582.68	2582.68	2582.68	2582.68	2582.68
Low	2406.43	2302.11	2140.53	1819.83	2302.11	1709.57
Sharpe Ratio*	0.43	2.83	2.99	4.06	2.64	2.78
Max. Drawdown	-2.79%	-6.82%	-6.82%	-6.82%	-6.82%	-11.21%
VaR 95 \ 99				-12.7% \ -17.8%		-13.1% \ -27.1%
CVaR 95 \ 99				-17.1% \ -28.6%		-26.3% \ -65.2%

* 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).

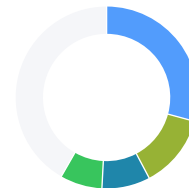
COMPOSITION BY CURRENCIES

- USD 29.3%
- EUR 20.5%
- GBp 13.2%
- CAD 8.6%
- Others 28.4%



COMPOSITION BY COUNTRIES

- US 29.2%
- GB 13.0%
- CA 8.6%
- AU 7.5%
- Others 41.7%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CHEVRON CORP	CVX UN Equity	US	USD	2.75%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.30%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	2.26%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.99%
MERCK & CO. INC.	MRK UN Equity	US	USD	1.76%
PFIZER INC	PFE UN Equity	US	USD	1.76%
SHELL PLC	SHEL LN Equity	GB	GBp	1.70%
NESTLE SA	NESN SE Equity	CH	CHF	1.64%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	1.46%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.43%

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