

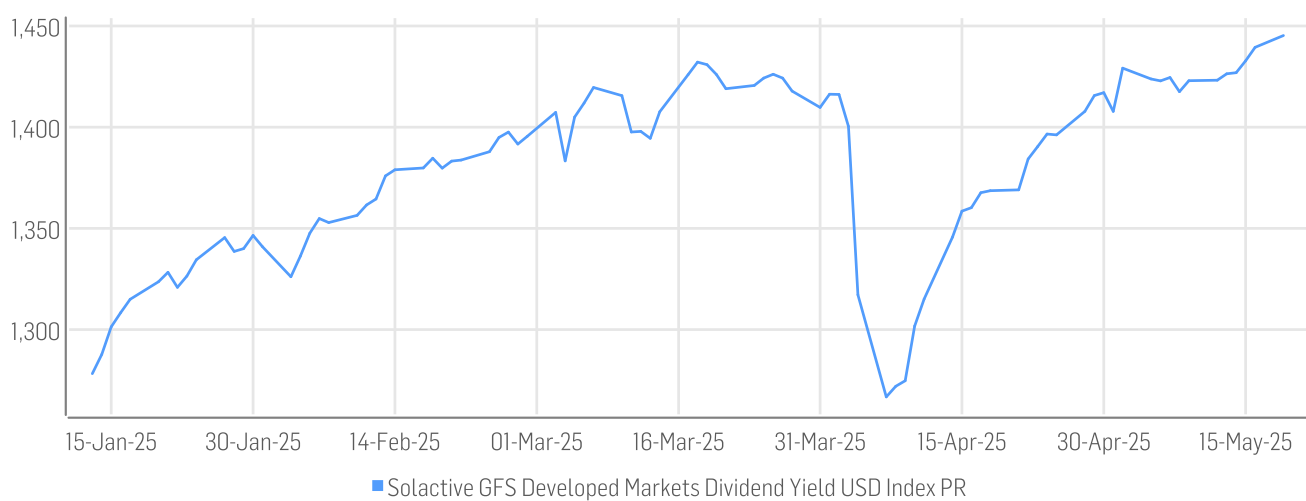
# FACTSHEET - AS OF 19-May-2025

## Solactive GFS Developed Markets Dividend Yield USD Index PR

### DESCRIPTION

The Solactive GFS Developed Markets Dividend Yield USD Index PR 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	SL0H MV	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SDDMUP	Last Price	1445.28
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	426		

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### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.60%	4.38%			13.07%	13.07%
Performance (p.a.)						42.77%
Volatility (p.a.)	7.98%	18.36%			16.23%	16.23%
High	1445.28	1445.28			1445.28	1445.28
Low	1369.03	1266.74			1266.74	1266.74
Sharpe Ratio*	11.26	0.80			2.37	2.37
Max. Drawdown	-0.81%	-11.55%			-11.55%	-11.55%
VaR 95 \ 99						-17.8% \ -97.2%
CVaR 95 \ 99						

\* 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 27.8%
- EUR 21.4%
- GBp 13.9%
- CAD 9.3%
- Others 27.6%



### COMPOSITION BY COUNTRIES

- US 27.4%
- GB 13.5%
- CA 9.3%
- JP 7.7%
- Others 42.1%



### TOP COMPONENTS AS OF 19-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	2.65%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.02%
ABBVIE INC	ABBV UN Equity	US	USD	1.80%
PFIZER INC	PFE UN Equity	US	USD	1.73%
CHEVRON CORP	CVX UN Equity	US	USD	1.68%
SHELL PLC	SHEL LN Equity	GB	GBp	1.55%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.49%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	1.49%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.47%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.38%

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