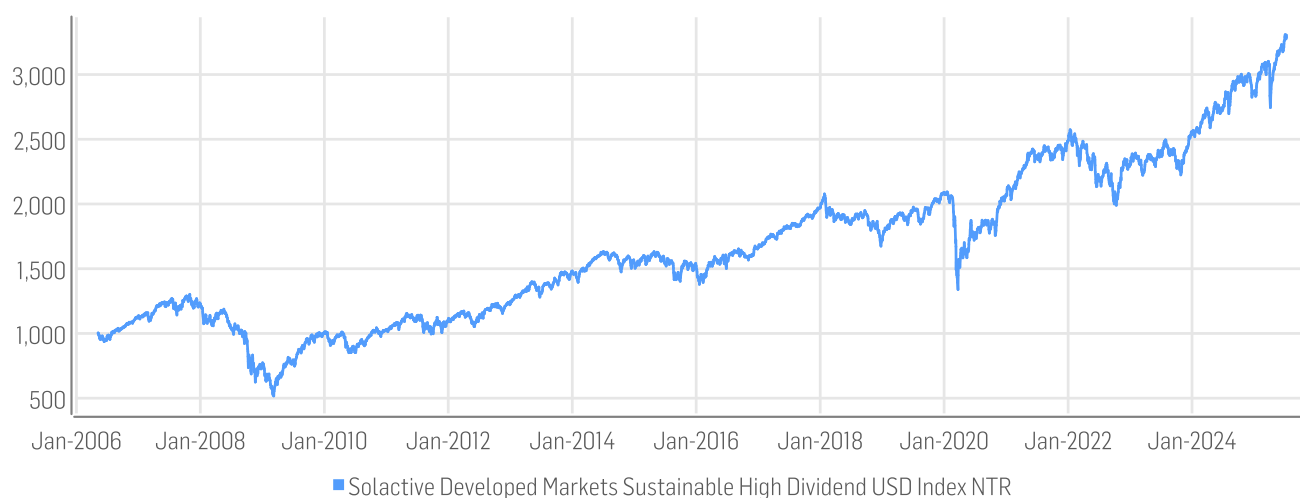


Solactive Developed Markets Sustainable High Dividend USD Index NTR

DESCRIPTION

The Indices are part of the Solactive High Dividend Series and aim to provide exposure to equities with a high dividend yield and the capacity to sustain these dividend payouts going forward for various segments of the global stock market

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|------------------|------------------------|---------------------------------------------|
| ISIN / WKN | SL0J58 | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | / .SHDDMUN | Last Price | 3285.42 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 08.05.2006 |
| Index Members | 399 | | |

FACTSHEET - AS OF 11-Jul-2025

Solactive Developed Markets Sustainable High Dividend USD Index NTR

STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 2.17% | 13.76% | 16.02% | 15.83% | 14.86% | 228.54% |
| Performance (p.a.) | | | | | | 6.40% |
| Volatility (p.a.) | 9.39% | 8.97% | 14.45% | 12.39% | 14.13% | 16.05% |
| High | 3308.30 | 3308.30 | 3308.30 | 3308.30 | 3308.30 | 3308.30 |
| Low | 3175.08 | 2938.62 | 2744.26 | 2697.43 | 2744.26 | 516.66 |
| Sharpe Ratio* | 2.72 | 7.18 | 2.14 | 0.95 | 1.83 | 0.13 |
| Max. Drawdown | -1.76% | -1.76% | -11.56% | -11.56% | -11.56% | -60.33% |
| VaR 95 \ 99 | | | | -15.2% \ -49.4% | | -22.4% \ -46.7% |
| CVaR 95 \ 99 | | | | -34.2% \ -73.3% | | -39.8% \ -76.6% |

* 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 47.3%
- EUR 16.5%
- JPY 10.1%
- CHF 6.5%
- Others 19.6%



COMPOSITION BY COUNTRIES

- US 46.5%
- JP 10.1%
- CH 6.5%
- CA 6.2%
- Others 30.7%



TOP COMPONENTS AS OF 11-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------|----------------|---------|----------|------------------|
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 4.80% |
| EXXON MOBIL CORP | XOM UN Equity | US | USD | 2.99% |
| JOHNSON & JOHNSON | JNJ UN Equity | US | USD | 2.27% |
| PROCTER & GAMBLE CO | PG UN Equity | US | USD | 2.21% |
| HOME DEPOT INC | HD UN Equity | US | USD | 2.20% |
| BANK OF AMERICA CORP | BAC UN Equity | US | USD | 1.85% |
| COCA-COLA CO/THE | KO UN Equity | US | USD | 1.62% |
| CISCO SYSTEMS INC | CSCO UW Equity | US | USD | 1.62% |
| CHEVRON CORP | CVX UN Equity | US | USD | 1.52% |
| NESTLE SA | NESN SE Equity | CH | CHF | 1.52% |

DISCLAIMER

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