

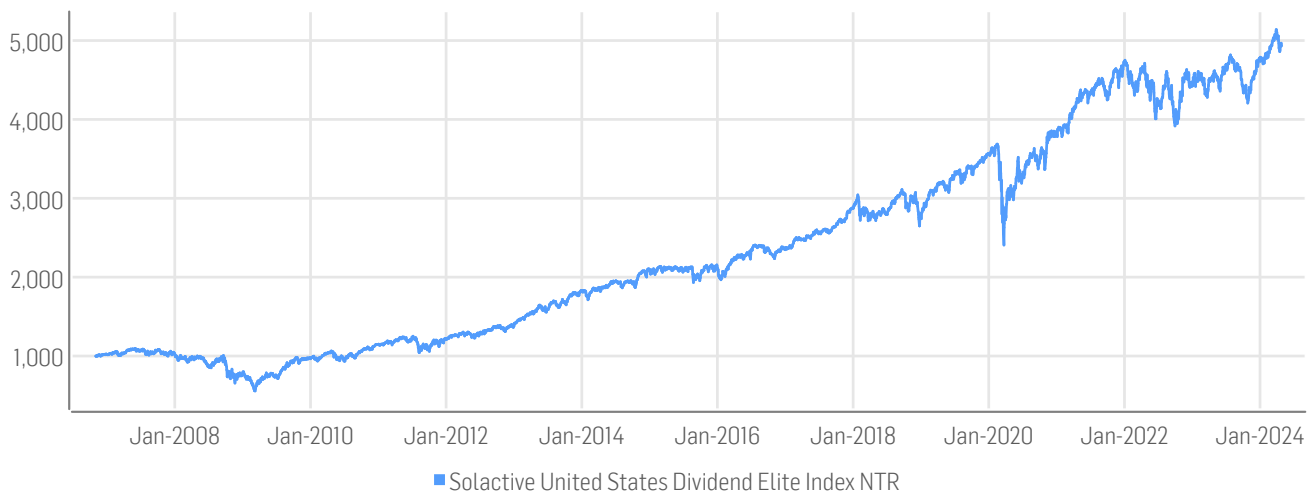
FACTSHEET - AS OF 26-Apr-2024

Solactive United States Dividend Elite Index NTR

DESCRIPTION

The indices are part of the Solactive High Dividend Series and aim to provide exposure to equities with a long history of stable and increasing dividend payments for various segments of the global stock market

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOKNK	Base Value / Base Date	1000 Points / 28.09.2023
Bloomberg / Reuters	/ .SDLUSUN	Last Price	4930.21
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 01.11.2006
Index Members	64		

STATISTICS

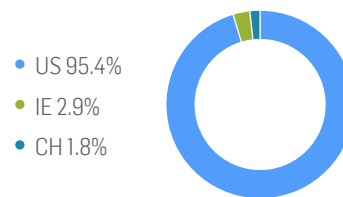
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.64%	3.06%	17.20%	7.89%	3.40%	11.05%
Performance (p.a.)						19.89%
Volatility (p.a.)	10.64%	9.43%	10.12%	10.30%	9.24%	10.55%
High	5138.35	5138.35	5138.35	5138.35	5138.35	5138.35
Low	4859.21	4774.40	4245.27	4206.67	4703.74	4206.67
Sharpe Ratio*	-3.92	0.81	3.23	0.26	0.60	1.38
Max. Drawdown	-5.43%	-5.43%	-5.43%	-12.69%	-5.43%	-5.43%
VaR 95 \ 99				-18.0% \ -22.4%		-18.2% \ -22.4%
CVaR 95 \ 99				-21.3% \ -26.3%		-21.4% \ -24.5%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.93%
ELI LILLY & CO	LLY UN Equity	US	USD	1.88%
GENUINE PARTS CO	GPC UN Equity	US	USD	1.87%
EMERSON ELECTRIC CO	EMR UN Equity	US	USD	1.87%
CHEVRON CORP	CVX UN Equity	US	USD	1.85%
TARGET CORP	TGT UN Equity	US	USD	1.84%
MCCORMICK & CO-NON VTG SHRS	MKC UN Equity	US	USD	1.84%
GENERAL DYNAMICS	GD UN Equity	US	USD	1.83%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	1.82%
WALMART INC	WMT UN Equity	US	USD	1.81%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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