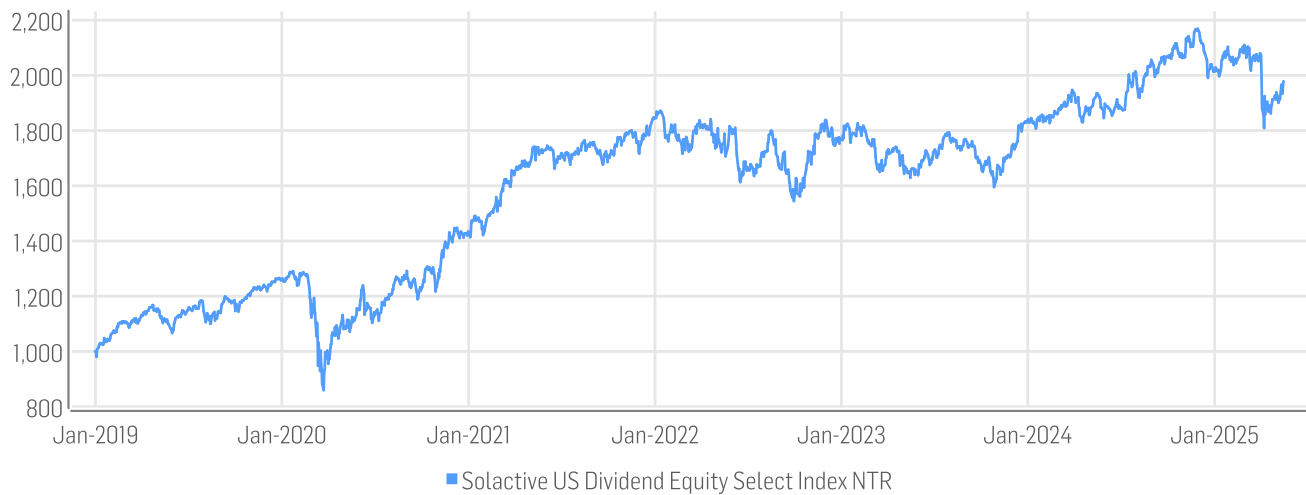


FACTSHEET - AS OF 16-May-2025

Solactive US Dividend Equity Select Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLONP7	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	/ .SSUDINR	Last Price	1978.63
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2018
Index Members	1		

FACTSHEET - AS OF 16-May-2025

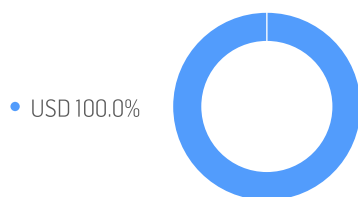
Solactive US Dividend Equity Select Index NTR

STATISTICS

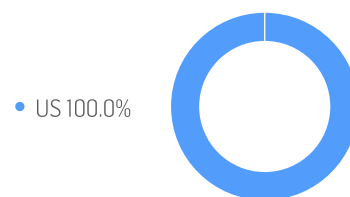
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.85%	-3.68%	-5.90%	3.13%	-2.03%	97.86%
Performance (p.a.)						11.30%
Volatility (p.a.)	17.27%	25.64%	20.06%	16.50%	21.91%	19.18%
High	1978.63	2109.71	2168.68	2168.68	2109.71	2168.68
Low	1861.84	1809.03	1809.03	1809.03	1809.03	859.84
Sharpe Ratio*	5.53	-0.72	-0.79	-0.07	-0.44	0.37
Max. Drawdown	-1.96%	-14.25%	-16.58%	-16.58%	-14.25%	-33.37%
VaR 95 \ 99				-21.3% \ -56.2%		-27.3% \ -49.9%
CVaR 95 \ 99				-40.4% \ -77.4%		-45.1% \ -84.1%

* 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 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SCHWAB US DIVIDEND EQUITY ETF	SCHD UP Equity	US	USD	100.00%

DISCLAIMER

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