

# FACTSHEET - AS OF 10-Apr-2026

## Solactive Developed Markets Sustainable High Dividend USD Index PR

### 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          | SL0J57       | Base Value / Base Date | 1000 Points / 08.05.2006                    |
| Bloomberg / Reuters | / .SHDDMUP   | Last Price             | 2094.79                                     |
| Index Calculator    | Solactive AG | Dividends              | Not included                                |
| Index Type          | Price 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       | 406          |                        |   |

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## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 2.00%   | 4.70%   | 12.67%  | 28.48%          | 6.31%   | 109.48%         |
| Performance (p.a.) |         |         |         |                 |         | 3.78%           |
| Volatility (p.a.)  | 13.88%  | 11.85%  | 10.09%  | 9.22%           | 11.53%  | 15.85%          |
| High               | 2099.32 | 2164.87 | 2164.87 | 2164.87         | 2164.87 | 2164.87         |
| Low                | 1994.65 | 1994.65 | 1860.94 | 1624.03         | 1970.39 | 470.14          |
| Sharpe Ratio*      | 1.70    | 1.43    | 2.36    | 2.75            | 1.86    | 0.01            |
| Max. Drawdown      | -2.88%  | -7.86%  | -7.86%  | -7.86%          | -7.86%  | -62.28%         |
| VaR 95 \ 99        |         |         |         | -14.1% \ -18.9% |         | -22.4% \ -46.7% |
| CVaR 95 \ 99       |         |         |         | -17.9% \ -27.2% |         | -39.4% \ -76.2% |

\* 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 48.0%
- EUR 14.7%
- JPY 12.3%
- GBp 6.5%
- Others 18.5%



## COMPOSITION BY COUNTRIES

- US 47.1%
- JP 12.3%
- GB 6.4%
- CA 6.3%
- Others 28.0%



## TOP COMPONENTS AS OF 10-Apr-2026

| Company              | Ticker         | Country | Currency | Index Weight (%) |
|----------------------|----------------|---------|----------|------------------|
| JPMORGAN CHASE & CO  | JPM UN Equity  | US      | USD      | 3.85%            |
| EXXON MOBIL CORP     | XOM UN Equity  | US      | USD      | 3.28%            |
| JOHNSON & JOHNSON    | JNJ UN Equity  | US      | USD      | 2.90%            |
| CHEVRON CORP         | CVX UN Equity  | US      | USD      | 1.83%            |
| PROCTER & GAMBLE CO  | PG UN Equity   | US      | USD      | 1.72%            |
| HOME DEPOT INC       | HD UN Equity   | US      | USD      | 1.69%            |
| CISCO SYSTEMS INC    | CSCO UW Equity | US      | USD      | 1.64%            |
| BANK OF AMERICA CORP | BAC UN Equity  | US      | USD      | 1.53%            |
| COCA-COLA CO/THE     | KO UN Equity   | US      | USD      | 1.51%            |
| NOVARTIS AG          | NOVN SE Equity | CH      | CHF      | 1.48%            |

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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