

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Global SuperDividend v2 Index

### DESCRIPTION

Representation of securities that exhibit a high dividend yield.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOD117 / SLOD11	Base Value / Base Date	1000 Points / 15.09.2021
Bloomberg / Reuters	SOLSDIV2 Index/ .SOLSDIV2	Last Price	708.12
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 15.09.2021
Index Members	100		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.12%	1.09%	13.55%	11.13%	-0.87%	-28.81%
Performance (p.a.)						-12.20%
Volatility (p.a.)	13.56%	13.29%	14.07%	14.71%	13.03%	17.33%
High	708.12	708.12	720.73	720.73	715.57	1004.91
Low	675.48	656.94	623.32	609.12	656.94	596.93
Sharpe Ratio*	1.76	-0.06	1.71	0.41	-0.61	-1.01
Max. Drawdown	-4.44%	-6.38%	-8.85%	-12.74%	-8.19%	-40.60%
VaR 95 \ 99				-26.2% \ -32.0%		-28.4% \ -50.6%
CVaR 95 \ 99				-30.3% \ -37.6%		-40.6% \ -66.6%

\* 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 36.8%
- HKD 14.6%
- EUR 12.4%
- BRL 6.2%
- Others 30.0%



## COMPOSITION BY COUNTRIES

- US 34.0%
- BM 8.1%
- KY 7.5%
- BR 6.2%
- Others 44.2%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
LUFAX HOLDING LTD	LU UN Equity	KY	USD	1.79%
YUE YUEN INDUSTRIAL HOLDINGS LTD	551 HK Equity	BM	HKD	1.76%
B. RILEY FINANCIAL INC	RILY UQ Equity	US	USD	1.61%
SITC INTERNATIONAL HOLDINGS	1308 HK Equity	KY	HKD	1.40%
SOLVAY SA	SOLB BB Equity	BE	EUR	1.24%
BW LPG LTD	BWLPG NO Equity	BM	NOK	1.24%
MFE-MEDIAFOREUROPE NV (CLASS A)	MFEA IM Equity	NL	EUR	1.23%
BERRY CORP	BRY UW Equity	US	USD	1.22%
AVANCE GAS HOLDING LTD	AGAS NO Equity	BM	NOK	1.22%
LONGFOR GROUP HOLDINGS LTD	960 HK Equity	KY	HKD	1.16%

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