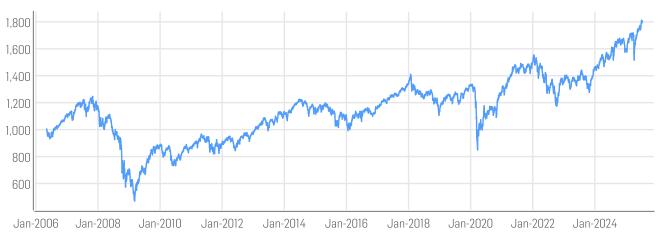


FACTSHEET - AS OF 11-Jul-2025 Solactive Developed Markets Sustainable High Dividend USD Index PR

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



Solactive Developed Markets Sustainable High Dividend USD Index PR

CHARACTERISTICS

ISIN / WKN	SL0J57
Bloomberg / Reuters	/.SHDDMUP
Index Calculator	Solactive AG
Index Type	Price Return
Index Currency	USD
Index Memhers	399

Base Value / Base Date	1000 Points / 08.05.2006
Last Price	1797.92
Dividends	Not included
Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 08.05.2006

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.01%	12.81%	14.12%	12.74%	12.89%	79.79%
Performance (p.a.)						3.11%
Volatility (p.a.)	9.37%	8.91%	14.46%	12.39%	14.14%	16.04%
High	1811.14	1811.14	1811.14	1811.14	1811.14	1811.14
Low	1739.71	1621.66	1515.73	1515.63	1515.73	470.14
Sharpe Ratio*	2.46	6.60	1.83	0.70	1.53	-0.08
Max. Drawdown	-1.80%	-1.80%	-11.80%	-11.80%	-11.80%	-62.28%
VaR 95 \ 99				-15.9% \ -49.6%		-22.6% \ -47.3%
CVaR 95 \ 99				-34.4%\-73.5%		-40.0% \ -76.8%

^{*} 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%

0

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%
NESTLE SA	NESN SE Equity	CH	CHF	1.52%
CHEVRON CORP	CVX UN Equity	US	USD	1.52%



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