

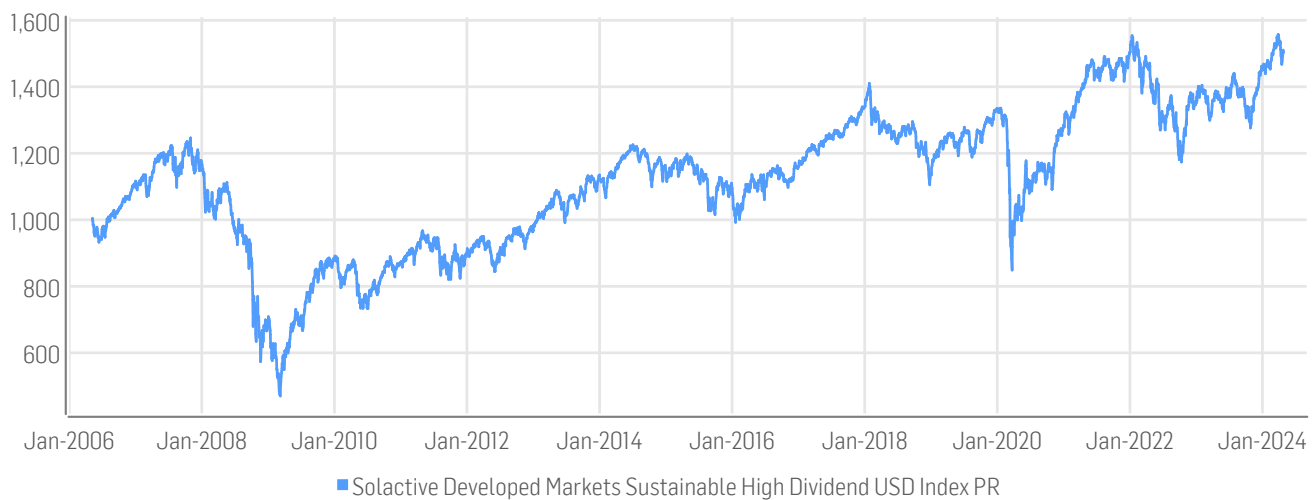
# FACTSHEET - AS OF 26-Apr-2024

## 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	1505.33
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	325		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.29%	2.37%	17.97%	9.88%	3.01%	50.53%
Performance (p.a.)						2.30%
Volatility (p.a.)	10.56%	8.49%	8.81%	9.11%	8.23%	16.29%
High	1556.85	1556.85	1556.85	1556.85	1556.85	1556.85
Low	1467.53	1453.14	1287.11	1276.00	1439.19	470.14
Sharpe Ratio*	-3.67	0.55	3.92	0.52	0.51	-0.18
Max. Drawdown	-5.74%	-5.74%	-5.74%	-11.40%	-5.74%	-62.28%
VaR 95 \ 99				-16.1% \ -20.3%		-23.1% \ -47.5%
CVaR 95 \ 99				-18.8% \ -22.0%		-40.5% \ -78.1%

\* 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).

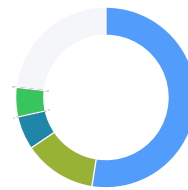
## COMPOSITION BY CURRENCIES

- USD 53.3%
- EUR 13.1%
- JPY 13.1%
- CHF 5.8%
- Others 14.7%



## COMPOSITION BY COUNTRIES

- US 52.5%
- JP 13.1%
- CH 6.0%
- CA 5.3%
- Others 23.2%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	4.53%
BROADCOM INC	AVGO UW Equity	US	USD	4.38%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	3.07%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.84%
HOME DEPOT INC	HD UN Equity	US	USD	2.72%
NESTLE SA	NESN SE Equity	CH	CHF	2.18%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.12%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	2.05%
PEPSICO INC	PEP UW Equity	US	USD	1.95%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.94%

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