

## Solactive Developed Markets Europe Sustainable High Dividend EUR 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	SLOJ6A	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SHDEUEP	Last Price	1118.28
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	EUR	History	Available daily back to 08.05.2006
Index Members	71		

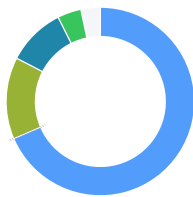
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.66%	3.90%	16.99%	9.10%	4.24%	11.83%
Performance (p.a.)						0.62%
Volatility (p.a.)	10.36%	8.40%	8.54%	10.35%	8.70%	19.91%
High	1131.91	1131.91	1131.91	1131.91	1131.91	1169.07
Low	1090.37	1055.00	962.17	955.88	1053.64	425.17
Sharpe Ratio*	-1.12	1.54	3.93	0.51	1.11	-0.17
Max. Drawdown	-3.67%	-3.67%	-3.67%	-8.86%	-3.67%	-63.28%
VaR 95 \ 99				-19.1% \ -28.2%		-28.6% \ -58.4%
CVaR 95 \ 99				-24.7% \ -34.2%		-49.1% \ -91.2%

\* 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

- EUR 68.5%
- GBP 14.0%
- CHF 10.0%
- SEK 4.1%
- Others 3.3%



## COMPOSITION BY COUNTRIES

- DE 20.9%
- FR 17.1%
- GB 13.5%
- ES 11.3%
- Others 37.2%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ALLIANZ SE	ALV GY Equity	DE	EUR	6.05%
SANOFI SA	SAN FP Equity	FR	EUR	5.99%
IBERDROLA SA	IBE SQ Equity	ES	EUR	5.96%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	5.19%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	4.94%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	4.07%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	4.00%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	3.71%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	3.70%
HOLCIM LTD	HOLN SE Equity	CH	CHF	3.69%

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