

# 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	SL0J6A	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SHDEUEP	Last Price	1303.18
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	74		

# FACTSHEET - AS OF 10-Jun-2025

## Solactive Developed Markets Europe Sustainable High Dividend EUR Index PR

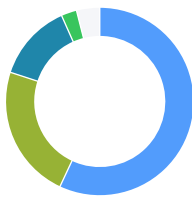
### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.17%	1.70%	13.03%	17.21%	13.96%	30.32%
Performance (p.a.)						1.40%
Volatility (p.a.)	8.28%	22.02%	17.10%	14.27%	17.84%	19.60%
High	1310.63	1318.43	1318.43	1318.43	1318.43	1318.43
Low	1285.83	1107.88	1107.88	1107.31	1107.88	425.17
Sharpe Ratio*	3.35	0.22	1.52	1.07	1.81	-0.04
Max. Drawdown	-1.65%	-15.97%	-15.97%	-15.97%	-15.97%	-63.28%
VaR 95 \ 99				-19.5% \ -56.6%		-28.2% \ -57.8%
CVaR 95 \ 99				-40.8% \ -83.4%		-48.5% \ -90.2%

\* 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).

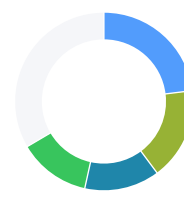
### COMPOSITION BY CURRENCIES

- EUR 57.0%
- CHF 23.1%
- GBp 13.3%
- SEK 2.7%
- Others 4.0%



### COMPOSITION BY COUNTRIES

- CH 23.1%
- FR 16.8%
- IT 13.6%
- GB 13.1%
- Others 33.5%



### TOP COMPONENTS AS OF 10-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	7.97%
NOVARTIS AG	NOVN SE Equity	CH	CHF	7.37%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	7.18%
ALLIANZ SE	ALV GY Equity	DE	EUR	5.85%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	4.74%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	3.86%
ROCHE HOLDING AG ORD BRR	RO SE Equity	CH	CHF	3.56%
UNICREDIT SPA	UCG IM Equity	IT	EUR	3.47%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	3.32%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	3.27%

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