

Solactive Developed Markets Europe Sustainable High Dividend EUR Index NTR

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	SLOJ6B	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SHDEUEN	Last Price	2442.20
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	EUR	History	Available daily back to 08.05.2006
Index Members	71		

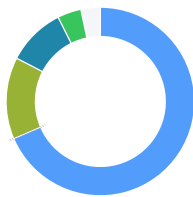
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.12%	4.97%	18.62%	13.86%	5.40%	144.22%
Performance (p.a.)						5.09%
Volatility (p.a.)	10.40%	8.43%	8.53%	10.34%	8.72%	19.90%
High	2461.05	2461.05	2461.05	2461.05	2461.05	2461.05
Low	2378.60	2280.63	2072.31	2058.77	2277.71	475.48
Sharpe Ratio*	-0.52	2.12	4.40	0.98	1.56	0.06
Max. Drawdown	-3.35%	-3.35%	-3.35%	-8.47%	-3.35%	-60.73%
VaR 95 \ 99				-19.0% \ -28.2%		-28.2% \ -57.8%
CVaR 95 \ 99				-24.7% \ -34.2%		-48.8% \ -91.0%

* 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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