

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	SL0J6B	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SHDEUEN	Last Price	3021.37
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	74		

FACTSHEET - AS OF 20-May-2025

Solactive Developed Markets Europe Sustainable High Dividend EUR Index NTR

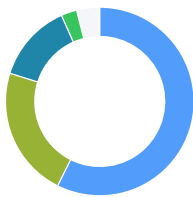
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	9.64%	6.46%	17.95%	21.12%	17.84%	202.14%
Performance (p.a.)						5.98%
Volatility (p.a.)	7.59%	22.83%	17.11%	14.38%	18.87%	19.62%
High	3021.37	3021.37	3021.37	3021.37	3021.37	3021.37
Low	2756.50	2517.05	2517.05	2466.44	2517.05	475.48
Sharpe Ratio*	26.94	1.17	2.20	1.34	2.72	0.19
Max. Drawdown	-0.49%	-15.52%	-15.52%	-15.52%	-15.52%	-60.73%
VaR 95 \ 99				-19.5% \ -56.6%		-27.7% \ -57.1%
CVaR 95 \ 99				-40.5% \ -83.4%		-48.3% \ -90.0%

* 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 57.4%
- CHF 22.5%
- GBp 13.5%
- SEK 2.7%
- Others 4.0%



COMPOSITION BY COUNTRIES

- CH 22.5%
- FR 16.8%
- IT 13.8%
- GB 13.3%
- Others 33.7%



TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	8.07%
NOVARTIS AG	NOVN SE Equity	CH	CHF	7.02%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	6.99%
ALLIANZ SE	ALV GY Equity	DE	EUR	5.82%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	4.66%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	3.93%
UNICREDIT SPA	UCG IM Equity	IT	EUR	3.52%
ROCHE HOLDING AG ORD BRR	RO SE Equity	CH	CHF	3.43%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	3.39%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	3.36%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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