

# Solactive Developed Markets Europe Sustainable High Dividend EUR Index TR

## 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          | SLQJ6C       | Base Value / Base Date | 1000 Points / 08.05.2006                    |
| Bloomberg / Reuters | / .SHDEUET   | Last Price             | 3580.91                                     |
| Index Calculator    | Solactive AG | Dividends              | Reinvested                                  |
| Index Type          | 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 22-May-2025  
Solactive Developed Markets Europe Sustainable High Dividend EUR Index TR

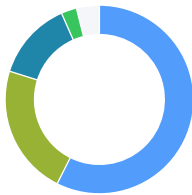
## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 8.59%   | 6.27%   | 17.66%  | 21.43%          | 18.27%  | 258.09%         |
| Performance (p.a.) |         |         |         |                 |         | 6.93%           |
| Volatility (p.a.)  | 8.15%   | 22.79%  | 17.12%  | 14.34%          | 18.71%  | 19.62%          |
| High               | 3601.57 | 3601.57 | 3601.57 | 3601.57         | 3601.57 | 3601.57         |
| Low                | 3297.50 | 2985.35 | 2975.55 | 2908.82         | 2985.35 | 481.75          |
| Sharpe Ratio*      | 20.96   | 1.13    | 2.16    | 1.37            | 2.77    | 0.24            |
| Max. Drawdown      | -0.57%  | -15.31% | -15.31% | -15.31%         | -15.31% | -60.47%         |
| VaR 95 \ 99        |         |         |         | -19.5% \ -56.6% |         | -27.7% \ -57.0% |
| CVaR 95 \ 99       |         |         |         | -40.4% \ -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 13.6%
- SEK 2.7%
- Others 3.9%



## COMPOSITION BY COUNTRIES

- CH 22.5%
- FR 16.8%
- IT 13.8%
- GB 13.3%
- Others 33.6%



## TOP COMPONENTS AS OF 22-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      | 7.06%            |
| ROCHE HOLDING AG                   | ROG SE Equity  | CH      | CHF      | 6.93%            |
| ALLIANZ SE                         | ALV GY Equity  | DE      | EUR      | 5.91%            |
| TOTALENERGIES SE                   | TTE FP Equity  | FR      | EUR      | 4.56%            |
| ZURICH INSURANCE GROUP AG          | ZURN SE Equity | CH      | CHF      | 3.95%            |
| UNICREDIT SPA                      | UCG IM Equity  | IT      | EUR      | 3.50%            |
| ROCHE HOLDING AG ORD BRR           | RO SE Equity   | CH      | CHF      | 3.41%            |
| BANCO BILBAO VIZCAYA ARGENTARIA SA | BBVA SQ Equity | ES      | EUR      | 3.39%            |
| BNP PARIBAS SA                     | BNP FP Equity  | FR      | EUR      | 3.37%            |

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