

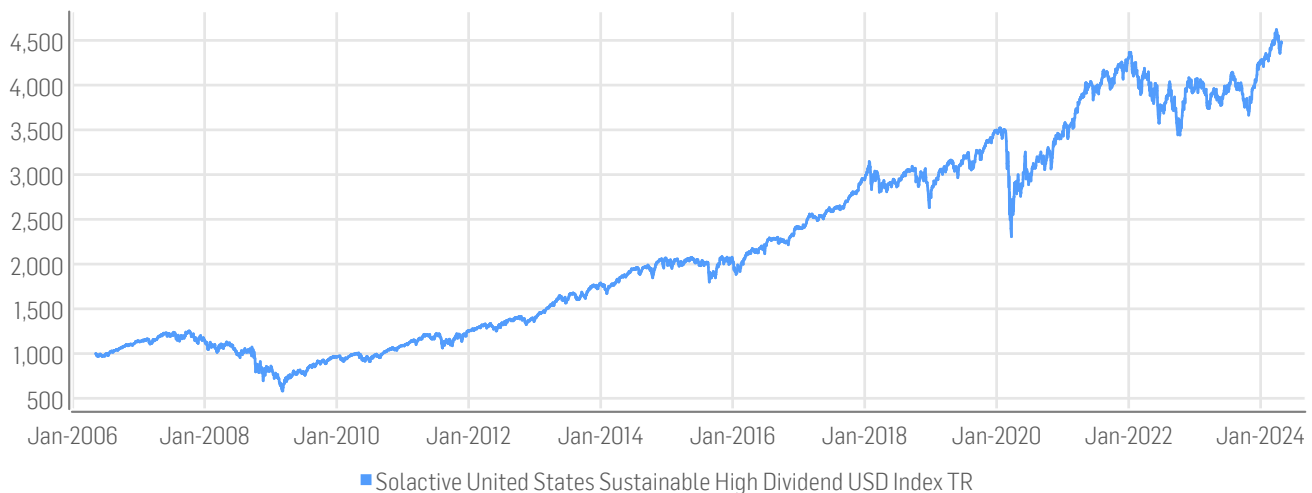
## FACTSHEET - AS OF 26-Apr-2024

# Solactive United States Sustainable High Dividend USD 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

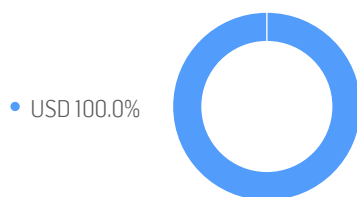
ISIN / WKN	SL0J6F	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SHDUSUT	Last Price	4482.11
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	109		

## STATISTICS

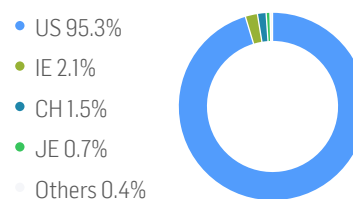
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.61%	3.83%	22.33%	14.74%	5.22%	348.21%
Performance (p.a.)						8.71%
Volatility (p.a.)	11.90%	10.28%	10.58%	10.62%	9.80%	18.34%
High	4620.04	4620.04	4620.04	4620.04	4620.04	4620.04
Low	4354.58	4268.87	3709.93	3663.87	4207.79	581.54
Sharpe Ratio*	-2.76	1.09	4.27	0.91	1.18	0.19
Max. Drawdown	-5.75%	-5.75%	-5.75%	-11.60%	-5.75%	-53.60%
VaR 95 \ 99				-17.4% \ -24.9%		-26.8% \ -52.1%
CVaR 95 \ 99				-21.5% \ -26.8%		-45.3% \ -84.5%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	6.79%
BROADCOM INC	AVGO UW Equity	US	USD	6.56%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	4.59%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	4.26%
HOME DEPOT INC	HD UN Equity	US	USD	4.07%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	3.17%
PEPSICO INC	PEP UW Equity	US	USD	2.92%
COCA-COLA CO/THE	KO UN Equity	US	USD	2.91%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	2.36%
ABBOTT LABORATORIES	ABT UN Equity	US	USD	2.25%

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