

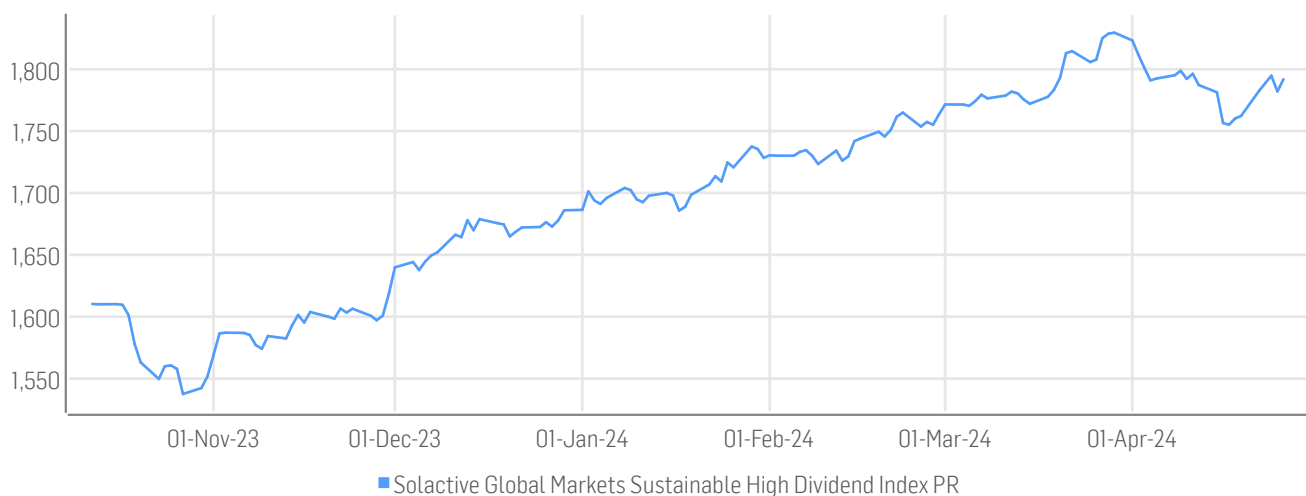
FACTSHEET - AS OF 26-Apr-2024

Solactive Global Markets Sustainable High Dividend 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	SLOKM3	Base Value / Base Date	1000 Points / 26.09.2023
Bloomberg / Reuters	/.SHDGMEP	Last Price	1791.84
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	583		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.82%	4.14%	16.54%		6.28%	11.27%
Performance (p.a.)						21.90%
Volatility (p.a.)	9.05%	7.25%	7.31%		7.13%	7.89%
High	1829.52	1829.52	1829.52		1829.52	1829.52
Low	1755.12	1723.38	1542.35		1685.75	1537.54
Sharpe Ratio*	-2.64	1.93	4.45		2.33	2.28
Max. Drawdown	-4.07%	-4.07%	-4.07%		-4.07%	-4.52%
VaR 95 \ 99						-10.1% \ -22.2%
CVaR 95 \ 99						-16.8% \ -23.3%

* 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).

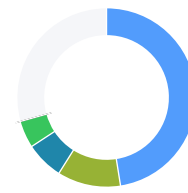
COMPOSITION BY CURRENCIES

- USD 48.3%
- EUR 12.6%
- JPY 11.4%
- CHF 6.7%
- Others 21.0%



COMPOSITION BY COUNTRIES

- US 47.5%
- JP 11.4%
- CH 6.8%
- DE 4.9%
- Others 29.3%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	4.22%
BROADCOM INC	AVGO UW Equity	US	USD	4.08%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	2.86%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.65%
HOME DEPOT INC	HD UN Equity	US	USD	2.53%
NESTLE SA	NESN SE Equity	CH	CHF	2.03%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.97%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.91%
PEPSICO INC	PEP UW Equity	US	USD	1.82%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.81%

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