

# FACTSHEET - AS OF 28-May-2025 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	1941.33
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	821		





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## STATISTICS

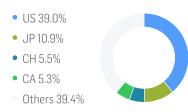
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.05%	-5.77%	-2.93%	6.95%	-0.73%	20.56%
Performance (p.a.)						12.18%
Volatility (p.a.)	9.64%	18.30%	14.11%	12.42%	15.17%	10.84%
High	1970.12	2067.50	2067.50	2067.50	2067.50	2067.50
Low	1865.70	1757.46	1757.46	1752.88	1757.46	1537.54
Sharpe Ratio*	6.23	-1.29	-0.57	0.39	-0.26	0.92
Max. Drawdown	-2.00%	-15.00%	-15.00%	-15.00%	-15.00%	-15.00%
VaR 95 \ 99				-14.8% \ -57.9%		-13.4% \ -42.6%
CVaR 95 \ 99				-37.6% \ -68.1%		-28.7% \ -61.3%

\* 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**



## **COMPOSITION BY COUNTRIES**



# TOP COMPONENTS AS OF 28-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	4.16%
EXXON MOBIL CORP	XOM UN Equity	US	USD	2.50%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	2.22%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.08%
HOME DEPOT INC	HD UN Equity	US	USD	2.07%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.64%
NESTLE SA	NESN SE Equity	СН	CHF	1.57%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.56%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.43%
NOVARTIS AG	NOVN SE Equity	СН	CHF	1.25%





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