

FACTSHEET - AS OF 08-Jul-2025

Solactive Global Markets Sustainable High Dividend 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	SLOKM4	Base Value / Base Date	1000 Points / 26.09.2023
Bloomberg / Reuters	/ .SHDGMEN	Last Price	3603.85
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	821		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.29%	10.05%	0.52%	8.63%	1.23%	26.96%
Performance (p.a.)						14.72%
Volatility (p.a.)	5.71%	10.00%	13.93%	12.44%	13.69%	10.58%
High	3623.48	3638.07	3776.13	3776.13	3776.13	3776.13
Low	3550.56	3263.85	3227.66	3161.88	3227.66	2711.71
Sharpe Ratio*	-0.95	4.56	-0.06	0.55	0.03	1.21
Max. Drawdown	-2.01%	-2.41%	-14.52%	-14.52%	-14.52%	-14.52%
VaR 95 \ 99				-14.6% \ -57.6%		-13.2% \ -42.6%
CVaR 95 \ 99				-37.2% \ -67.8%		-27.7% \ -61.0%

* 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

- USD 40.4%
- EUR 14.9%
- JPY 10.3%
- CHF 5.4%
- Others 29.1%



COMPOSITION BY COUNTRIES

- US 39.6%
- JP 10.3%
- CH 5.4%
- CA 5.3%
- Others 39.4%



TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	4.31%
EXXON MOBIL CORP	XOM UN Equity	US	USD	2.70%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.05%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	2.02%
HOME DEPOT INC	HD UN Equity	US	USD	1.99%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.70%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.49%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.49%
NESTLE SA	NESN SE Equity	CH	CHF	1.40%
CHEVRON CORP	CVX UN Equity	US	USD	1.36%

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