

# FACTSHEET - AS OF 19-Jun-2025

## Solactive Global Markets Sustainable High Dividend 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          | SLOKM5       | Base Value / Base Date | 1000 Points / 26.09.2023                    |
| Bloomberg / Reuters | / .SHDGMET   | Last Price             | 4185.96                                     |
| 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       | 821          |                        |                                             |

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### STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -1.78%  | -2.23%  | 1.81%   | 9.23%           | 0.42%   | 27.20%          |
| Performance (p.a.) |         |         |         |                 |         | 15.34%          |
| Volatility (p.a.)  | 6.90%   | 17.13%  | 13.98%  | 12.39%          | 14.28%  | 10.70%          |
| High               | 4263.51 | 4326.67 | 4425.87 | 4425.87         | 4425.87 | 4425.87         |
| Low                | 4185.96 | 3788.68 | 3788.68 | 3692.60         | 3788.68 | 3144.16         |
| Sharpe Ratio*      | -3.13   | -0.62   | 0.13    | 0.60            | -0.07   | 1.25            |
| Max. Drawdown      | -1.82%  | -12.43% | -14.40% | -14.40%         | -14.40% | -14.40%         |
| VaR 95 \ 99        |         |         |         | -14.6% \ -57.5% |         | -13.2% \ -42.6% |
| CVaR 95 \ 99       |         |         |         | -37.1% \ -67.7% |         | -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 40.0%
- EUR 14.7%
- JPY 10.7%
- CHF 5.4%
- Others 29.1%



### COMPOSITION BY COUNTRIES

- US 39.3%
- JP 10.7%
- CH 5.4%
- CA 5.4%
- Others 39.3%



### TOP COMPONENTS AS OF 19-Jun-2025

| Company              | Ticker         | Country | Currency | Index Weight (%) |
|----------------------|----------------|---------|----------|------------------|
| JPMORGAN CHASE & CO  | JPM UN Equity  | US      | USD      | 4.30%            |
| EXXON MOBIL CORP     | XOM UN Equity  | US      | USD      | 2.76%            |
| PROCTER & GAMBLE CO  | PG UN Equity   | US      | USD      | 2.09%            |
| JOHNSON & JOHNSON    | JNJ UN Equity  | US      | USD      | 2.05%            |
| HOME DEPOT INC       | HD UN Equity   | US      | USD      | 1.94%            |
| BANK OF AMERICA CORP | BAC UN Equity  | US      | USD      | 1.68%            |
| COCA-COLA CO/THE     | KO UN Equity   | US      | USD      | 1.51%            |
| NESTLE SA            | NESN SE Equity | CH      | CHF      | 1.49%            |
| CISCO SYSTEMS INC    | CSCO UW Equity | US      | USD      | 1.48%            |
| CHEVRON CORP         | CVX UN Equity  | US      | USD      | 1.36%            |

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