

## Solactive Developed Markets Europe Sustainable High Dividend EUR 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	SLOJ6B	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.SHDEUEN	Last Price	3587.75
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	74		

FACTSHEET - AS OF 06-Apr-2026  
Solactive Developed Markets Europe Sustainable High Dividend EUR Index NTR

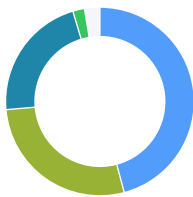
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.60%	4.96%	12.27%	37.21%	5.90%	258.78%
Performance (p.a.)						6.63%
Volatility (p.a.)	12.91%	13.02%	11.01%	10.69%	12.68%	19.31%
High	3587.75	3696.05	3696.05	3696.05	3696.05	3696.05
Low	3425.39	3390.44	3132.68	2614.75	3387.89	475.48
Sharpe Ratio*	2.70	1.52	2.23	3.36	1.77	0.24
Max. Drawdown	-3.67%	-7.32%	-7.32%	-7.32%	-7.32%	-60.73%
VaR 95 \ 99				-16.1% \ -25.3%		-27.4% \ -56.4%
CVaR 95 \ 99				-23.2% \ -38.5%		-47.5% \ -88.7%

\* 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).

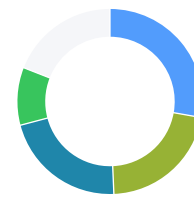
## COMPOSITION BY CURRENCIES

- EUR 45.8%
- CHF 27.8%
- GBp 21.8%
- NOK 2.0%
- Others 2.6%



## COMPOSITION BY COUNTRIES

- CH 27.8%
- FR 21.6%
- GB 21.5%
- IT 10.1%
- Others 19.1%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBp	8.58%
NOVARTIS AG	NOVN SE Equity	CH	CHF	7.88%
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	7.43%
NESTLE SA	NESN SE Equity	CH	CHF	7.12%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	6.88%
SANOFI SA	SAN FP Equity	FR	EUR	6.58%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	5.77%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.25%
ENEL SPA	ENEL IM Equity	IT	EUR	2.91%
VINCI SA	DG FP Equity	FR	EUR	2.47%

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