

Solactive Developed Markets Europe Sustainable High Dividend EUR 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	SLOJ6C	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SHDEUET	Last Price	4262.65
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	74		

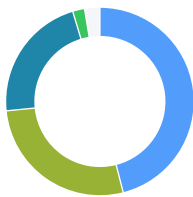
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.96%	5.19%	12.48%	37.37%	5.27%	326.27%
Performance (p.a.)						7.55%
Volatility (p.a.)	13.14%	13.17%	11.06%	10.75%	12.74%	19.31%
High	4300.88	4418.77	4418.77	4418.77	4418.77	4418.77
Low	4102.88	4052.44	3741.15	3193.04	4049.40	481.75
Sharpe Ratio*	1.88	1.58	2.26	3.36	1.52	0.29
Max. Drawdown	-3.67%	-7.15%	-7.15%	-7.15%	-7.15%	-60.47%
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).

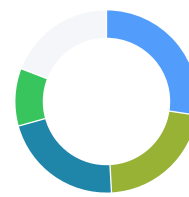
COMPOSITION BY CURRENCIES

- EUR 46.0%
- CHF 27.4%
- GBp 21.9%
- NOK 2.1%
- Others 2.6%



COMPOSITION BY COUNTRIES

- CH 27.4%
- GB 21.7%
- FR 21.5%
- IT 10.2%
- Others 19.2%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBp	8.70%
NOVARTIS AG	NOVN SE Equity	CH	CHF	7.69%
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	7.30%
NESTLE SA	NESN SE Equity	CH	CHF	7.13%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	6.93%
SANOFI SA	SAN FP Equity	FR	EUR	6.47%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	5.78%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.28%
ENEL SPA	ENEL IM Equity	IT	EUR	2.94%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	2.48%

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