

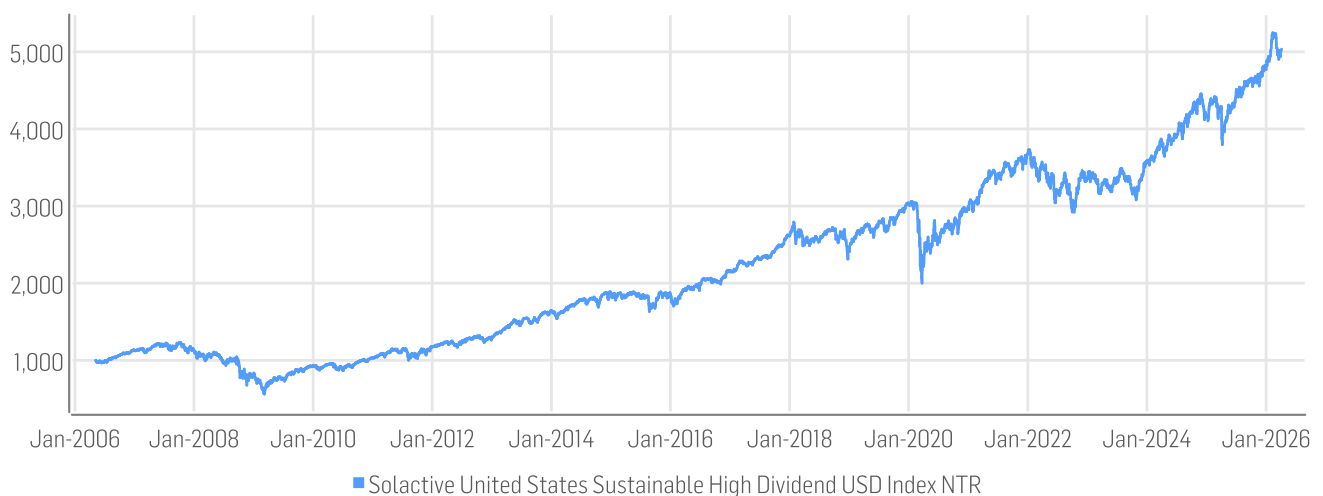
# FACTSHEET - AS OF 06-Apr-2026

## Solactive United States Sustainable High Dividend USD 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	SLOJ6E	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SHDUSUN	Last Price	5035.95
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	USD	History	Available daily back to 08.05.2006
Index Members	122		

## STATISTICS

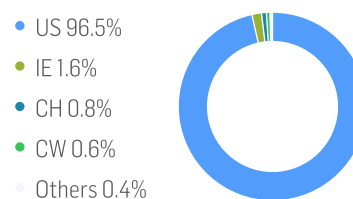
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.30%	3.01%	8.48%	26.37%	5.56%	403.59%
Performance (p.a.)						8.46%
Volatility (p.a.)	11.36%	11.44%	10.87%	10.77%	11.47%	17.90%
High	5052.74	5248.82	5248.82	5248.82	5248.82	5248.82
Low	4902.40	4819.72	4548.58	3962.31	4770.49	563.14
Sharpe Ratio*	-0.63	0.80	1.32	2.15	1.68	0.27
Max. Drawdown	-2.98%	-6.60%	-6.60%	-6.60%	-6.60%	-54.41%
VaR 95 \ 99				-16.9% \ -24.8%		-26.1% \ -51.7%
CVaR 95 \ 99				-21.7% \ -25.4%		-44.2% \ -82.4%

\* 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 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	6.74%
EXXON MOBIL CORP	XOM UN Equity	US	USD	5.80%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	4.83%
CHEVRON CORP	CVX UN Equity	US	USD	3.18%
CATERPILLAR INC	CAT UN Equity	US	USD	2.81%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	2.78%
HOME DEPOT INC	HD UN Equity	US	USD	2.70%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.68%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	2.65%
COCA-COLA CO/THE	KO UN Equity	US	USD	2.49%

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