

# FACTSHEET - AS OF 07-Apr-2026

## Solactive Global Markets Sustainable High Dividend Index PR

### 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	SLOKM3	Base Value / Base Date	1000 Points / 26.09.2023
Bloomberg / Reuters	/.SHDGMEP	Last Price	2224.27
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	820		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.68%	3.94%	8.54%	25.27%	5.21%	38.13%
Performance (p.a.)						13.87%
Volatility (p.a.)	9.71%	9.53%	8.35%	8.38%	9.45%	9.83%
High	2238.45	2311.80	2311.80	2311.80	2311.80	2311.80
Low	2174.77	2140.03	2028.26	1796.88	2114.07	1537.54
Sharpe Ratio*	-1.02	1.58	1.94	2.83	2.03	1.22
Max. Drawdown	-2.89%	-5.93%	-5.93%	-5.93%	-5.93%	-15.00%
VaR 95 \ 99				-14.0% \ -22.7%		-13.4% \ -30.5%
CVaR 95 \ 99				-18.1% \ -24.7%		-24.8% \ -54.0%

\* 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 44.1%
- EUR 13.0%
- JPY 10.8%
- CAD 5.7%
- Others 26.4%



## COMPOSITION BY COUNTRIES

- US 43.1%
- JP 10.8%
- CA 5.7%
- GB 5.1%
- Others 35.4%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	3.36%
EXXON MOBIL CORP	XOM UN Equity	US	USD	3.28%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.69%
CHEVRON CORP	CVX UN Equity	US	USD	1.82%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.55%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.50%
HOME DEPOT INC	HD UN Equity	US	USD	1.49%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.38%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.34%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.33%

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