

# FACTSHEET - AS OF 07-Apr-2026

## Solactive Global Markets Sustainable High Dividend 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	SLOKM4	Base Value / Base Date	1000 Points / 26.09.2023
Bloomberg / Reuters	/ .SHDGMEN	Last Price	4200.50
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	820		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.25%	4.65%	9.78%	28.70%	5.97%	47.98%
Performance (p.a.)						17.07%
Volatility (p.a.)	9.71%	9.52%	8.33%	8.39%	9.44%	9.82%
High	4214.72	4345.73	4345.73	4345.73	4345.73	4345.73
Low	4096.74	4013.71	3788.32	3304.21	3963.87	2711.71
Sharpe Ratio*	-0.51	1.93	2.27	3.25	2.38	1.54
Max. Drawdown	-2.72%	-5.73%	-5.73%	-5.73%	-5.73%	-14.52%
VaR 95 \ 99				-13.5% \ -22.6%		-13.2% \ -30.5%
CVaR 95 \ 99				-17.9% \ -24.6%		-24.5% \ -53.7%

\* 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

- 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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