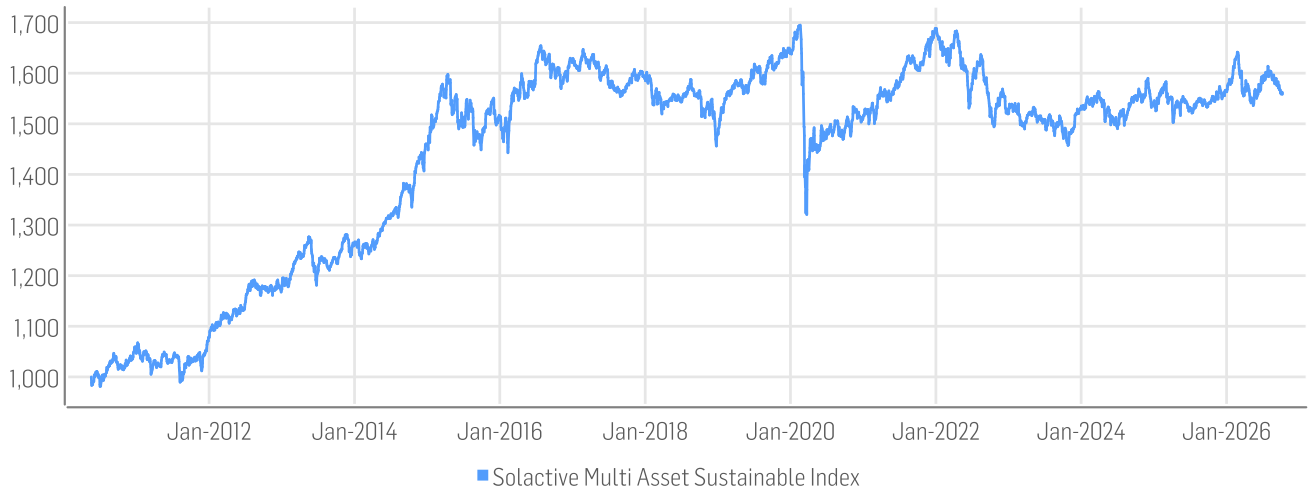
FACTSHEET - AS OF 09-Oct-2026
Solactive Multi Asset Sustainable Index

DESCRIPTION

The Solactive Multi-Asset Sustainable Index aims to track the price movements of a portfolio consisting of an Equity securities and a Bond securities basket. The Equity basket consists of high dividend and low volatility, Developed Markets Equity securities including only companies operating in accordance with market standards for responsible business conduct (Norms-Based Research), that do not derive revenue at specified thresholds from indicated industries (Sector-Based Screening), and that do not receive a negative aggregate score from an assessment of revenue derived from products or services obstructing the Sustainable Development Goals (SDG Solutions Assessment). The Bond basket consists of securities that do not violate the Sustainable Development Goals (SDG). The index is calculated as a PR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0AVF9 / SL0AVF	Base Value / Base Date	1000 Points / 19.05.2010
Bloomberg / Reuters	SMASDGP Index/ .SMASDGP	Last Price	1560.66
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 19.05.2010
Index Members	31		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.45%	-1.86%	-0.89%	1.09%	-0.22%	56.07%
Performance (p.a.)						2.75%
Volatility (p.a.)	4.54%	4.72%	5.32%	5.27%	5.60%	6.53%
High	1583.67	1613.76	1613.76	1641.64	1641.64	1695.01
Low	1558.41	1558.41	1535.85	1535.85	1535.85	981.05
Sharpe Ratio*	-4.13	-2.07	-0.80	-0.25	-0.49	0.05
Max. Drawdown	-1.60%	-3.43%	-3.43%	-6.44%	-6.44%	-22.08%
VaR 95 \ 99				-8.5% \ -13.3%		-9.8% \ -18.6%
CVaR 95 \ 99				-11.6% \ -17.0%		-15.9% \ -28.9%

* 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 45.1%
- JPY 18.3%
- USD 11.2%
- CAD 6.9%
- Others 18.5%

COMPOSITION BY COUNTRIES

- LU 40.4%
- JP 18.3%
- US 9.4%
- CA 6.9%
- Others 25.1%

TOP COMPONENTS AS OF 09-Oct-2026

Company	Ticker	Country	Currency	Index Weight (%)
INDEXIQ FACTORS SUST CORPORATE EURO BOND ETF EUR	IQEC FP Equity	LU	EUR	40.35%
MAPLETREE INDUSTRIAL TRUST	MINT SP Equity	SG	SGD	2.78%
NOMURA REAL ESTATE MASTER FUND INC	3462 JT Equity	JP	JPY	2.67%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	2.64%
DAIWA HOUSE REIT INVESTMENT CORP	8984 JT Equity	JP	JPY	2.62%
UNITED OVERSEAS BANK LTD	UOB SP Equity	SG	SGD	2.49%
ORIX JREIT INC ORD	8954 JT Equity	JP	JPY	2.46%
SOFTBANK CORP	9434 JT Equity	JP	JPY	2.43%
HYDRO ONE LTD	H CT Equity	CA	CAD	2.39%
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	2.38%

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