

Solactive Sustainable Development Goals High Dividend Low Volatility USD Index

DESCRIPTION

The Solactive Sustainable Development Goals High Dividend Low Volatility USD Index aims to track the performance of high dividend and low volatility, Developed Markets 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 index is calculated as a PR version in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | DE000SLOA915 / SLOA91 | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | SEQSDGUP Index/ .SEQSDGUP | Last Price | 1464.87 |
| 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 | USD | History | Available daily back to 08.05.2006 |
| Index Members | 30 | | |

FACTSHEET - AS OF 10-Jun-2025

Solactive Sustainable Development Goals High Dividend Low Volatility USD Index

STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 2.14% | 4.65% | 6.98% | 9.64% | 10.22% | 46.49% |
| Performance (p.a.) | | | | | | 2.13% |
| Volatility (p.a.) | 10.21% | 17.09% | 13.79% | 11.39% | 14.19% | 12.69% |
| High | 1476.02 | 1476.02 | 1476.02 | 1476.02 | 1476.02 | 1645.33 |
| Low | 1405.27 | 1304.21 | 1300.08 | 1300.08 | 1300.08 | 577.83 |
| Sharpe Ratio* | 2.46 | 0.93 | 0.75 | 0.48 | 1.44 | -0.17 |
| Max. Drawdown | -2.02% | -8.46% | -8.46% | -11.34% | -8.46% | -44.29% |
| VaR 95 \ 99 | | | | -13.1% \ -36.1% | | -18.9% \ -37.5% |
| CVaR 95 \ 99 | | | | -28.7% \ -70.2% | | -31.0% \ -57.9% |

* 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).

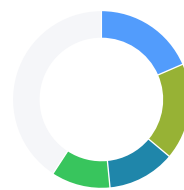
COMPOSITION BY CURRENCIES

- EUR 24.1%
- USD 18.5%
- CAD 17.6%
- GBP 12.3%
- Others 27.5%



COMPOSITION BY COUNTRIES

- US 18.5%
- CA 17.6%
- GB 12.3%
- FR 10.8%
- Others 40.8%



TOP COMPONENTS AS OF 10-Jun-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------------------|-----------------|---------|----------|------------------|
| UNITED URBAN INV CORP (REIT) ORD | 8960 JT Equity | JP | JPY | 4.78% |
| BANK OF NOVA SCOTIA | BNS CT Equity | CA | CAD | 4.54% |
| ORANGE SA | ORA FP Equity | FR | EUR | 4.53% |
| TRANSURBAN GROUP | TCL AT Equity | AU | AUD | 4.48% |
| HKT TRUST AND HKT LTD | 6823 HK Equity | HK | HKD | 4.34% |
| QUEBECOR INC - CL B | QBR/B CT Equity | CA | CAD | 4.23% |
| NIPPON BUILDING FUND INC. | 8951 JT Equity | JP | JPY | 4.19% |
| TELENOR ASA | TEL NO Equity | NO | NOK | 4.13% |
| HYDRO ONE LTD | H CT Equity | CA | CAD | 4.09% |
| ROYAL KPN NV | KPN NA Equity | NL | EUR | 3.94% |

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