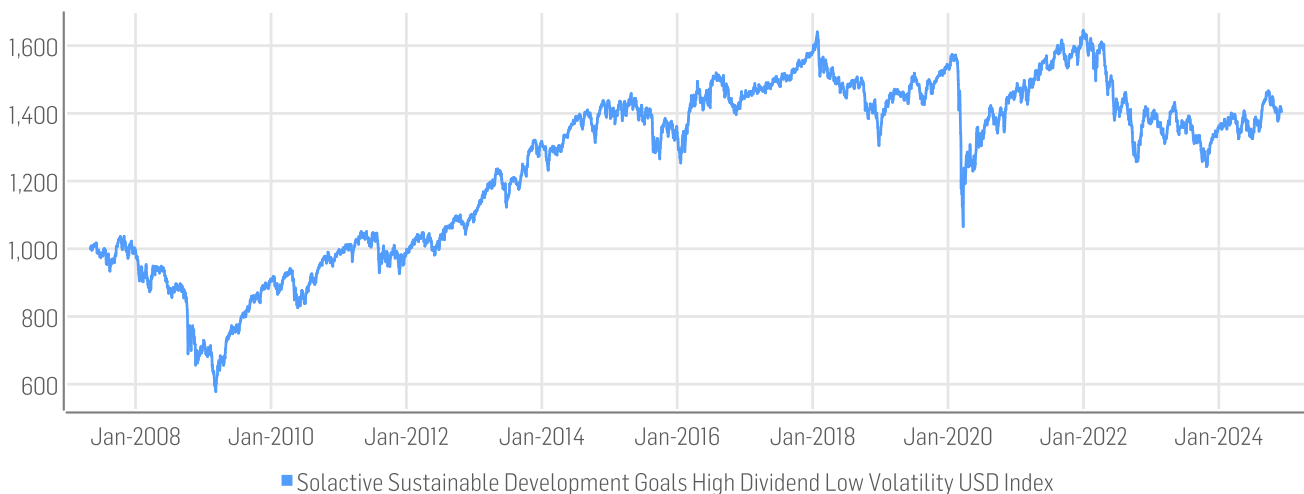


Solactive Sustainable Development Goals High Dividend Low Volatility USD Index

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	DE000SLOA9I5 / SLOA9I	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SEQSDGUP Index/ .SEQSDGUP	Last Price	1404.73
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 04-Dec-2024
Solactive Sustainable Development Goals High Dividend Low Volatility USD Index

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.31%	-2.32%	3.06%	5.50%	3.32%	40.47%
Performance (p.a.)						1.95%
Volatility (p.a.)	7.98%	7.00%	8.56%	8.43%	8.45%	12.66%
High	1420.26	1466.35	1466.35	1466.35	1466.35	1645.33
Low	1377.08	1377.08	1325.37	1324.89	1324.89	577.83
Sharpe Ratio*	-1.04	-1.96	0.19	0.11	-0.13	-0.21
Max. Drawdown	-2.78%	-6.09%	-6.09%	-6.09%	-6.09%	-44.29%
VaR 95 \ 99				-13.7% \ -20.4%		-18.9% \ -37.5%
CVaR 95 \ 99				-18.6% \ -28.7%		-30.8% \ -57.3%

* 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 46.1%
- CAD 23.5%
- EUR 14.0%
- AUD 4.0%
- Others 12.4%



COMPOSITION BY COUNTRIES

- US 43.2%
- CA 23.5%
- ES 7.0%
- AU 4.0%
- Others 22.4%



TOP COMPONENTS AS OF 04-Dec-2024

Company	Ticker	Country	Currency	Index Weight (%)
HYDRO ONE LTD	H CT Equity	CA	CAD	4.25%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	4.22%
MARSH & MCLENNAN COS	MMC UN Equity	US	USD	4.03%
TRANSURBAN GROUP	TCL AT Equity	AU	AUD	3.97%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	3.91%
GREAT WEST LIFECO	GWO CT Equity	CA	CAD	3.87%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	3.82%
INTERCONTINENTAL EXCHANGE INC	ICE UN Equity	US	USD	3.76%
TELUS CORPORATION	T CT Equity	CA	CAD	3.72%
S&P GLOBAL INC	SPGI UN Equity	US	USD	3.60%

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