

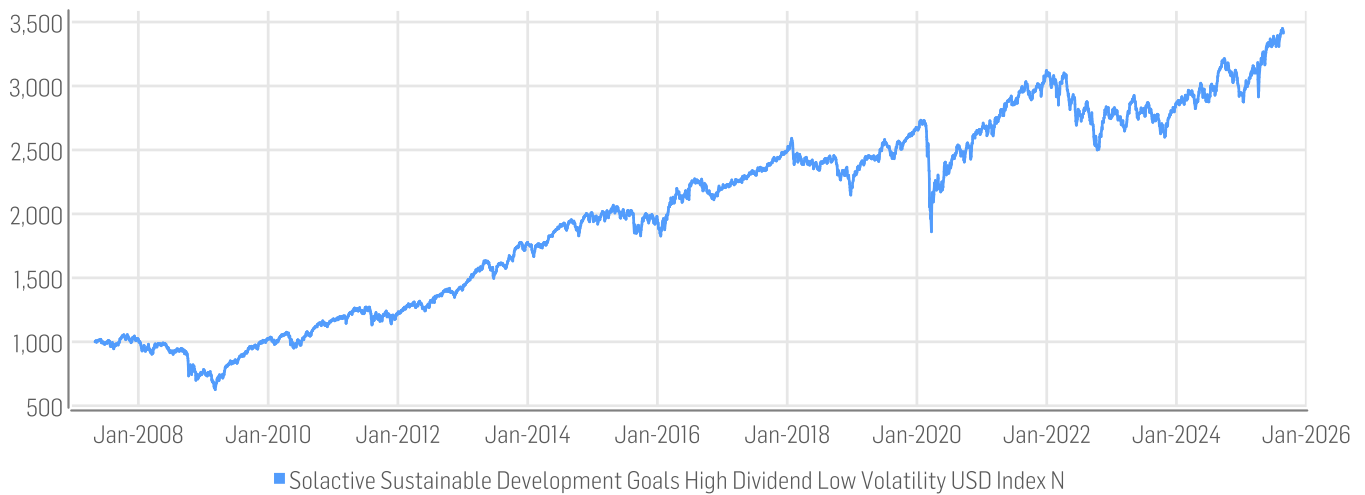
FACTSHEET - AS OF 26-Aug-2025

Solactive Sustainable Development Goals High Dividend Low Volatility USD Index N

DESCRIPTION

The Solactive Sustainable Development Goals High Dividend Low Volatility USD Index NTR 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 NTR version in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOA923 / SLOA92	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SEQSDGUN	Last Price	3412.78
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	USD	History	Available daily back to 08.05.2006
Index Members	30		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.98%	3.31%	10.70%	9.03%	16.25%	241.28%
Performance (p.a.)						6.93%
Volatility (p.a.)	8.67%	8.44%	13.67%	11.19%	12.64%	12.64%
High	3450.89	3450.89	3450.89	3450.89	3450.89	3450.89
Low	3308.93	3303.46	2914.30	2874.27	2874.27	625.67
Sharpe Ratio*	0.96	1.16	1.36	0.43	1.71	0.20
Max. Drawdown	-2.09%	-2.53%	-8.45%	-10.61%	-8.45%	-40.82%
VaR 95 \ 99				-13.7% \ -23.1%		-18.3% \ -36.2%
CVaR 95 \ 99				-26.5% \ -70.1%		-30.6% \ -57.7%

* 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 32.2%
- JPY 20.9%
- AUD 12.9%
- CAD 12.2%
- Others 21.8%



COMPOSITION BY COUNTRIES

- US 29.1%
- JP 20.9%
- AU 12.9%
- CA 12.2%
- Others 24.8%



TOP COMPONENTS AS OF 26-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	4.92%
DAIWA HOUSE REIT INVESTMENT CORP	8984 JT Equity	JP	JPY	4.67%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	4.67%
ORIX JREIT INC ORD	8954 JT Equity	JP	JPY	4.28%
JAPAN METROPOLITAN FUND INVESTMENT CORP	8953 JT Equity	JP	JPY	4.18%
NOMURA REAL ESTATE MASTER FUND INC	3462 JT Equity	JP	JPY	4.11%
QUEBECOR INC - CL B	QBR/B CT Equity	CA	CAD	3.82%
TELENOR ASA	TEL NO Equity	NO	NOK	3.78%
HYDRO ONE LTD	H CT Equity	CA	CAD	3.76%
HKT TRUST AND HKT LTD	6823 HK Equity	HK	HKD	3.72%

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