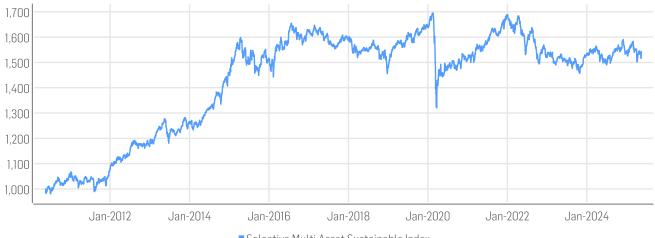


# FACTSHEET - AS OF 16-May-2025 Solactive Multi Asset Sustainable Index

## 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



## Solactive Multi Asset Sustainable Index

#### **CHARACTERISTICS**

ISIN / WKN	DE000SL0AVF9 / SL0AVF	Base Value / Base Date	1000 Points / 19.05.2010
Bloomberg / Reuters	SMASDGP Index/ .SMASDGP	Last Price	1543.36
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

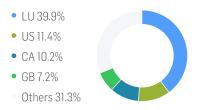
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.90%	-1.13%	-0.71%	1.09%	0.24%	54.34%
Performance (p.a.)						2.94%
Volatility (p.a.)	5.96%	7.34%	6.67%	5.92%	7.08%	6.67%
High	1545.18	1583.27	1590.00	1590.00	1583.27	1695.01
Low	1516.33	1502.69	1502.69	1490.23	1502.69	981.05
Sharpe Ratio*	1.57	-0.91	-0.54	-0.18	-0.22	0.11
Max. Drawdown	-1.87%	-5.09%	-5.49%	-5.49%	-5.09%	-22.08%
VaR 95 \ 99				-9.6% \ -22.2%		-9.9% \ -18.7%
CVaR 95 \ 99				-15.6% \ -26.0%		-16.3% \ -29.7%

\* 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**

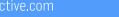


# **COMPOSITION BY COUNTRIES**



## TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
INDEXIQ FACTORS SUST CORPORATE EURO BOND ETF EUR	IQEC FP Equity	LU	EUR	39.87%
UNITED URBAN INV CORP (REIT) ORD	8960 JT Equity	JP	JPY	2.90%
ORANGE SA	ORA FP Equity	FR	EUR	2.75%
HKT TRUST AND HKT LTD	6823 HK Equity	HK	HKD	2.72%
TRANSURBAN GROUP	TCL AT Equity	AU	AUD	2.67%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	2.65%
NIPPON BUILDING FUND INC.	8951 JT Equity	JP	JPY	2.56%
HYDRO ONE LTD	H CT Equity	CA	CAD	2.48%
TELENOR ASA	TEL NO Equity	NO	NOK	2.47%
QUEBECOR INC - CL B	QBR/B CT Equity	CA	CAD	2.46%







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