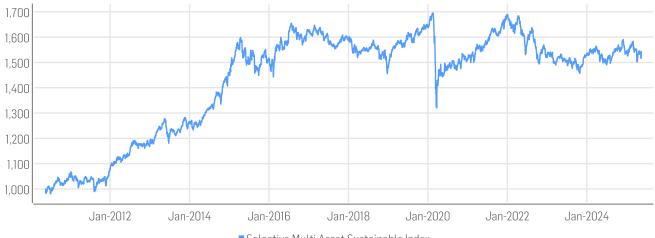


FACTSHEET - AS OF 16-May-2025 Solactive Multi Asset Sustainable Index

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

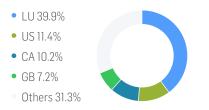
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 0.90% | -1.13% | -0.71% | 1.09% | 0.24% | 54.34% |
| Performance (p.a.) | | | | | | 2.94% |
| Volatility (p.a.) | 5.96% | 7.34% | 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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