

Solactive Sustainable Development Goals High Dividend Low Volatility Index

DESCRIPTION

The Solactive Sustainable Development Goals High Dividend Low Volatility 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 EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAVJ1 / SLOAVJ	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SEQSDGEP Index / .SEQSDGEP	Last Price	1699.66
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 08.05.2006
Index Members	30		

FACTSHEET - AS OF 14-Jun-2024
Solactive Sustainable Development Goals High Dividend Low Volatility Index

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.22%	-1.89%	2.52%	-0.57%	1.58%	69.97%
Performance (p.a.)						3.15%
Volatility (p.a.)	8.68%	7.93%	7.33%	7.82%	7.50%	12.43%
High	1759.43	1759.43	1759.43	1759.43	1759.43	2020.92
Low	1697.81	1693.43	1648.34	1596.73	1673.29	621.71
Sharpe Ratio*	-4.21	-1.40	0.21	-0.54	-0.03	-0.04
Max. Drawdown	-3.50%	-3.56%	-3.56%	-6.85%	-3.56%	-39.67%
VaR 95 \ 99				-13.6% \ -19.1%		-18.3% \ -36.2%
CVaR 95 \ 99				-18.7% \ -27.9%		-30.8% \ -56.3%

* 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

- EUR 33.1%
- USD 32.2%
- CAD 14.4%
- GBP 9.0%
- Others 11.3%



COMPOSITION BY COUNTRIES

- US 32.2%
- CA 14.4%
- IT 13.1%
- GB 9.0%
- Others 31.4%



TOP COMPONENTS AS OF 14-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL KPN NV	KPN NA Equity	NL	EUR	4.81%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	4.47%
DANONE SA	BN FP Equity	FR	EUR	4.40%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	4.22%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	4.17%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	4.10%
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	4.10%
ORANGE SA	ORA FP Equity	FR	EUR	3.96%
TRANSURBAN GROUP	TCL AT Equity	AU	AUD	3.92%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	3.85%

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