# FACTSHEET - AS OF 16-May-2025
# Solactive Sustainable Development Goals High Dividend Low Volatility Index NTR

## DESCRIPTION

The Solactive Sustinable Development Goals High Dividend Low Volatility 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 EUR.

## HISTORICAL PERFORMANCE


## CHARACTERISTICS

| | | | |
|---|---|---|---|
| ISIN / WKN | DE000SL0AVK9 / SL0AVK | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | SEQSDGEN Index/ .SEQSDGEN | Last Price | 3940.18 |
| 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 | EUR | History | Available daily back to 08.05.2006 |
| Index Members | 30 | | |

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## STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|---|---|---|---|---|---|---|
| Performance | 4.43% | -0.56% | 0.89% | 4.65% | 2.23% | 294.02% |
| Performance (p.a.) | | | | | | 7.90% |
| Volatility (p.a.) | 9.79% | 14.73% | 12.15% | 10.47% | 13.25% | 12.32% |
| High | 3940.18 | 4061.12 | 4061.12 | 4061.12 | 4061.12 | 4061.12 |
| Low | 3772.97 | 3627.58 | 3627.58 | 3624.94 | 3627.58 | 673.18 |
| Sharpe Ratio* | 6.88 | -0.30 | -0.03 | 0.24 | 0.30 | 0.46 |
| Max. Drawdown | -1.60% | -10.68% | -10.68% | -10.68% | -10.68% | -34.84% |
| VaR 95 \ 99 | | | | -14.3% \ -44.5% | | -17.7% \ -36.0% |
| CVaR 95 \ 99 | | | | -28.6% \ -55.9% | | -30.4% \ -55.8% |

* 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 24.3%
- USD 19.0%
- CAD 17.0%
- GBp 12.0%
- Others 27.8%

## COMPOSITION BY COUNTRIES

- US 19.0%
- CA 17.0%
- GB 12.0%
- FR 11.0%
- Others 41.0%

## TOP COMPONENTS AS OF 16-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|---|---|---|---|---|
| UNITED URBAN INV CORP (REIT) ORD | 8960 JT Equity | JP | JPY | 4.82% |
| ORANGE SA | ORA FP Equity | FR | EUR | 4.57% |
| HKT TRUST AND HKT LTD | 6823 HK Equity | HK | HKD | 4.52% |
| TRANSURBAN GROUP | TCL AT Equity | AU | AUD | 4.43% |
| BANK OF NOVA SCOTIA | BNS CT Equity | CA | CAD | 4.40% |
| NIPPON BUILDING FUND INC. | 8951 JT Equity | JP | JPY | 4.25% |
| HYDRO ONE LTD | H CT Equity | CA | CAD | 4.11% |
| QUEBECOR INC - CL B | QBR/B CT Equity | CA | CAD | 4.09% |
| TELENOR ASA | TEL NO Equity | NO | NOK | 4.09% |
| ROYAL KPN NV | KPN NA Equity | NL | EUR | 3.88% |

## DISCLAIMER