

Solactive Sustainable Development Goals High Dividend Low Volatility Index TR

DESCRIPTION

The Solactive Sustainable Development Goals High Dividend Low Volatility Index TR 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 TR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAVL7 / SLOAVL	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SEQSDGET Index/ .SEQSDGET	Last Price	4863.39
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

FACTSHEET - AS OF 06-Jun-2025

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.51%	0.85%	0.84%	8.61%	3.46%	386.34%
Performance (p.a.)						9.13%
Volatility (p.a.)	7.62%	13.98%	11.85%	10.24%	12.43%	12.30%
High	4902.37	4902.37	4956.93	4956.93	4956.93	4956.93
Low	4724.19	4439.59	4439.59	4406.48	4439.59	686.52
Sharpe Ratio*	2.35	0.10	-0.04	0.64	0.49	0.57
Max. Drawdown	-1.39%	-8.13%	-10.44%	-10.44%	-10.44%	-33.61%
VaR 95 \ 99				-13.9% \ -44.5%		-17.7% \ -36.0%
CVaR 95 \ 99				-27.8% \ -55.9%		-30.2% \ -55.7%

* 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).

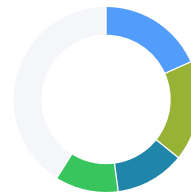
COMPOSITION BY CURRENCIES

- EUR 24.3%
- USD 18.4%
- CAD 17.4%
- GBP 12.1%
- Others 27.8%



COMPOSITION BY COUNTRIES

- US 18.4%
- CA 17.4%
- GB 12.1%
- FR 11.0%
- Others 41.1%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
UNITED URBAN INV CORP (REIT) ORD	8960 JT Equity	JP	JPY	4.88%
ORANGE SA	ORA FP Equity	FR	EUR	4.68%
HKT TRUST AND HKT LTD	6823 HK Equity	HK	HKD	4.56%
BANK OF NOVA SCOTIA	BNS CT Equity	CA	CAD	4.48%
TRANSURBAN GROUP	TCL AT Equity	AU	AUD	4.45%
QUEBECOR INC - CL B	QBR/B CT Equity	CA	CAD	4.26%
TELENOR ASA	TEL NO Equity	NO	NOK	4.25%
NIPPON BUILDING FUND INC.	8951 JT Equity	JP	JPY	4.22%
HYDRO ONE LTD	H CT Equity	CA	CAD	4.06%
ROYAL KPN NV	KPN NA Equity	NL	EUR	3.90%

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