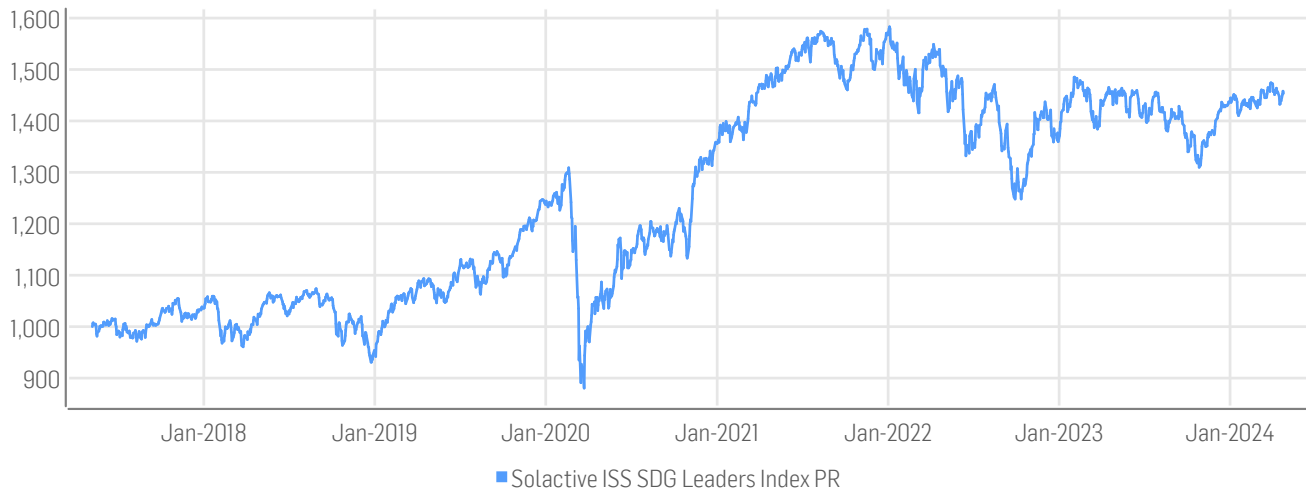


# FACTSHEET - AS OF 24-Apr-2024

## Solactive ISS SDG Leaders Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBDX8 / SLOBDX	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	- / .SDGLEADP	Last Price	1453.48
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	99		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.51%	1.79%	10.97%	-0.16%	1.15%	45.35%
Performance (p.a.)						5.52%
Volatility (p.a.)	8.38%	7.99%	7.84%	9.44%	7.93%	14.49%
High	1474.16	1474.16	1474.16	1474.16	1474.16	1583.13
Low	1432.41	1423.69	1309.81	1309.81	1410.26	880.43
Sharpe Ratio*	-1.19	0.45	2.50	-0.43	-0.04	0.11
Max. Drawdown	-2.83%	-2.83%	-2.84%	-10.51%	-2.84%	-32.74%
VaR 95 \ 99				-17.1% \ -25.7%		-22.4% \ -39.0%
CVaR 95 \ 99				-22.0% \ -28.2%		-35.4% \ -63.0%

\* 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 39.5%
- USD 20.5%
- GBP 11.2%
- CHF 6.0%
- Others 22.9%



## COMPOSITION BY COUNTRIES

- US 17.8%
- GB 12.1%
- DE 11.0%
- FR 10.5%
- Others 48.6%



## TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLVAY SA	SOLB BB Equity	BE	EUR	1.37%
ENCAVIS AG	ECV GY Equity	DE	EUR	1.35%
NORDEX SE	NDXI GY Equity	DE	EUR	1.32%
FIRST SOLAR INC	FSLR UW Equity	US	USD	1.22%
ERAMET	ERA FP Equity	FR	EUR	1.22%
PANDOX AB	PNDXB SS Equity	SE	SEK	1.20%
EVN AG	EVN AV Equity	AT	EUR	1.18%
CONVATEC GROUP PLC	CTEC LN Equity	GB	GBP	1.18%
AURUBIS AG	NDA GY Equity	DE	EUR	1.16%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	1.16%

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