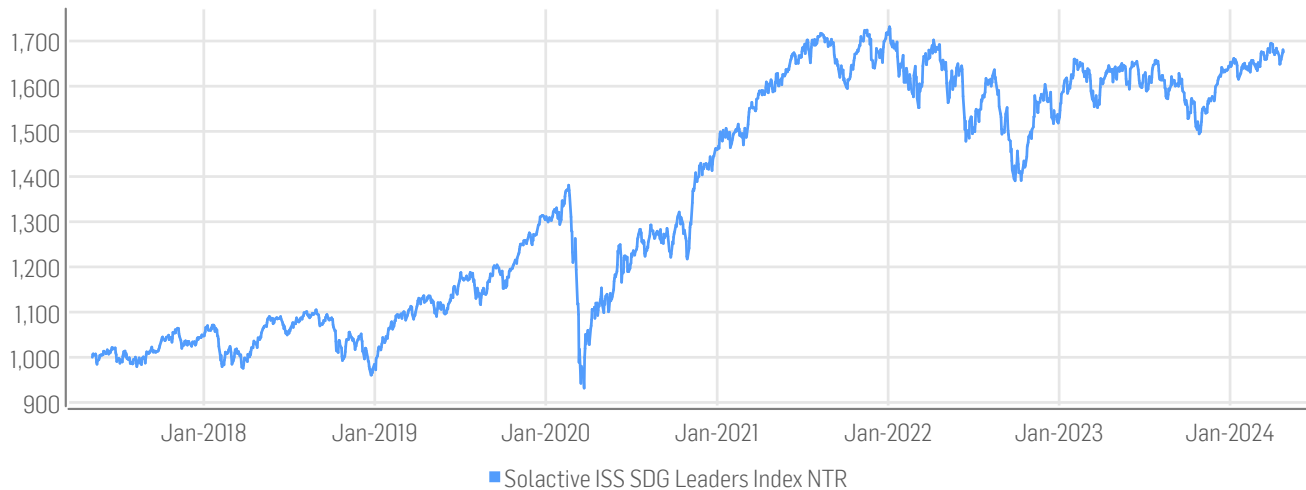


# FACTSHEET - AS OF 24-Apr-2024

## Solactive ISS SDG Leaders Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBDY6 / SLOBDY	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	- / .SDGLEADN	Last Price	1675.56
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	-0.20%	2.44%	12.12%	2.34%	1.89%	67.56%
Performance (p.a.)						7.70%
Volatility (p.a.)	8.42%	8.02%	7.84%	9.43%	7.95%	14.49%
High	1695.12	1695.12	1695.12	1695.12	1695.12	1731.56
Low	1648.68	1631.12	1494.39	1494.39	1615.26	931.70
Sharpe Ratio*	-0.75	0.79	2.83	-0.16	0.27	0.26
Max. Drawdown	-2.74%	-2.74%	-2.79%	-9.85%	-2.79%	-32.53%
VaR 95 \ 99				-17.0% \ -23.5%		-22.2% \ -39.1%
CVaR 95 \ 99				-21.8% \ -28.0%		-35.3% \ -62.8%

\* 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 39.5%
- USD 20.4%
- GBP 11.2%
- CHF 6.0%
- Others 22.9%



## COMPOSITION BY COUNTRIES

- US 17.7%
- GB 12.2%
- 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	1.36%
ENCAVIS AG	ECV GY Equity	DE	EUR	1.34%
NORDEX SE	NDXI GY Equity	DE	EUR	1.31%
FIRST SOLAR INC	FSLR UW Equity	US	USD	1.22%
PANDOX AB	PNDXB SS Equity	SE	SEK	1.21%
ERAMET	ERA FP Equity	FR	EUR	1.21%
AURUBIS AG	NDA GY Equity	DE	EUR	1.18%
EVN AG	EVN AV Equity	AT	EUR	1.18%
CONVATEC GROUP PLC	CTEC LN Equity	GB	GBP	1.17%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	1.16%

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