

FACTSHEET - AS OF 25-Apr-2024

Solactive ISS SDG Leaders Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBZ3 / SLOBZ3	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	- / .SDGLEADT	Last Price	1739.14
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	-0.65%	1.47%	11.60%	1.96%	1.35%	73.91%
Performance (p.a.)						8.27%
Volatility (p.a.)	8.79%	8.16%	7.74%	9.44%	8.04%	14.50%
High	1772.02	1772.02	1772.02	1772.02	1772.02	1782.58
Low	1724.26	1703.01	1563.43	1558.37	1686.00	950.10
Sharpe Ratio*	-1.31	0.27	2.72	-0.20	0.04	0.30
Max. Drawdown	-2.70%	-2.70%	-2.78%	-9.80%	-2.78%	-32.46%
VaR 95 \ 99				-17.0% \ -22.9%		-22.1% \ -39.0%
CVaR 95 \ 99				-21.7% \ -28.0%		-35.2% \ -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 11.3%
- CHF 6.0%
- Others 22.8%



COMPOSITION BY COUNTRIES

- US 17.6%
- GB 12.3%
- DE 10.8%
- FR 10.7%
- Others 48.6%



TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ENCAVIS AG	ECV GY Equity	DE	EUR	1.34%
SOLVAY SA	SOLB BB Equity	BE	EUR	1.31%
NORDEX SE	NDXI GY Equity	DE	EUR	1.28%
ERAMET	ERA FP Equity	FR	EUR	1.27%
FIRST SOLAR INC	FSLR UW Equity	US	USD	1.20%
EVN AG	EVN AV Equity	AT	EUR	1.19%
AURUBIS AG	NDA GY Equity	DE	EUR	1.18%
DRAX GROUP PLC	DRX LN Equity	GB	GBP	1.18%
PANDOX AB	PNDXB SS Equity	SE	SEK	1.17%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	1.16%

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