

FACTSHEET - AS OF 23-Apr-2024

Solactive ISS SDG Aligned Developed Markets Index NTR

DESCRIPTION

The Solactive ISS SDG Aligned Developed Markets Index NTR is part of the Solactive ISS SDG Aligned Index Series, which aims to track various size and regional segments of the global stock market including only companies with an overall Significant or Limited Positive Impact on the Sustainable Development Goals and no Significant Negative Impact on any of the 17 single Sustainable Development Goals. In addition, companies need to operate in accordance with market standards for responsible business conduct. Those standards are based on established norms such as the United Nations Global Compact. Furthermore, companies involved in controversial weapons are also excluded.

Starting from its base universe, the Solactive GBS Developed Markets Large & Mid Cap Index, the Solactive ISS SDG Aligned Developed Markets Index NTR excludes all stocks not aligned with the abovementioned SDG criteria or breaching the ESG compliance criteria. The index is calculated as an NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBEB2 / SLOBEB	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	- / .SDGDMN	Last Price	2042.79
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 03.02.2010
Index Members	880		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.64%	4.78%	19.96%	21.20%	8.04%	104.28%
Performance (p.a.)						10.81%
Volatility (p.a.)	9.97%	9.73%	9.08%	9.54%	9.23%	15.69%
High	2107.29	2107.29	2107.29	2107.29	2107.29	2107.29
Low	2005.88	1949.55	1688.01	1662.78	1876.56	946.29
Sharpe Ratio*	-3.18	1.74	4.49	1.85	2.56	0.44
Max. Drawdown	-4.81%	-4.81%	-4.81%	-7.18%	-4.81%	-32.84%
VaR 95 \ 99				-14.9% \ -19.2%		-21.8% \ -45.0%
CVaR 95 \ 99				-17.8% \ -20.5%		-38.5% \ -69.3%

* 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).

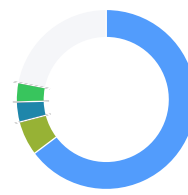
COMPOSITION BY CURRENCIES

- USD 67.9%
- EUR 10.9%
- JPY 6.2%
- GBP 3.7%
- Others 11.4%



COMPOSITION BY COUNTRIES

- US 64.7%
- JP 6.2%
- GB 3.6%
- CH 3.5%
- Others 22.0%



TOP COMPONENTS AS OF 23-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	7.30%
APPLE INC	AAPL UW Equity	US	USD	6.04%
NVIDIA CORP	NVDA UW Equity	US	USD	4.78%
ELI LILLY & CO	LLY UN Equity	US	USD	1.54%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.36%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	1.10%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.06%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	0.99%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	0.95%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.93%

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