

Solactive Sustainable Development Goals High Dividend Low Volatility USD Index N

DESCRIPTION

The Solactive Sustainable Development Goals High Dividend Low Volatility USD Index NTR 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 NTR version in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOA923 / SLOA92	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SEQSDGUN	Last Price	3186.60
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	30		

FACTSHEET - AS OF 20-Sep-2024

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.64%	9.81%	8.12%	17.33%	11.27%	218.66%
Performance (p.a.)						6.89%
Volatility (p.a.)	4.55%	8.99%	9.37%	8.71%	8.63%	12.70%
High	3199.17	3199.17	3199.17	3199.17	3199.17	3199.17
Low	3074.72	2875.45	2823.08	2599.54	2823.08	625.67
Sharpe Ratio*	10.81	4.54	1.26	1.41	1.21	0.12
Max. Drawdown	-0.58%	-2.91%	-4.86%	-4.86%	-4.86%	-40.82%
VaR 95 \ 99				-14.1% \ -20.7%		-18.5% \ -36.2%
CVaR 95 \ 99				-18.9% \ -30.2%		-30.7% \ -57.2%

* 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 29.7%
- SGD 18.3%
- JPY 15.1%
- GBp 14.2%
- Others 22.6%



COMPOSITION BY COUNTRIES

- US 29.7%
- SG 18.3%
- JP 15.1%
- GB 14.2%
- Others 22.6%



TOP COMPONENTS AS OF 20-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
SINGAPORE EXCHANGE (SGX) LTD ORD	SGX SP Equity	SG	SGD	4.85%
UNITED OVERSEAS BANK LTD	UOB SP Equity	SG	SGD	4.54%
DBS GROUP HOLDINGS LTD	DBS SP Equity	SG	SGD	4.49%
OVERSEA-CHINESE BANKING CORP	OCBC SP Equity	SG	SGD	4.45%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBp	4.19%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	3.95%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	3.79%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	3.76%
MARSH & MCLENNAN COS	MMC UN Equity	US	USD	3.72%
RELX PLC	REL LN Equity	GB	GBp	3.62%

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