

# FACTSHEET - AS OF 19-Jun-2024

## Solactive ISS ESG Global High Dividend Low Volatility Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                           |                        |   |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN          | DE000SLA93Q5 / SLA93Q     | Base Value / Base Date | 1000 Points / 30.11.2018                    |
| Bloomberg / Reuters | SOLEDLVT Index/ .SOLEDLVT | Last Price             | 1437.52                                     |
| 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 30.11.2018          |
| Index Members       | 250                       |                        |   |

## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -0.40%  | -0.94%  | 5.53%   | 6.92%           | 4.66%   | 43.75%          |
| Performance (p.a.) |         |         |         |                 |         | 6.75%           |
| Volatility (p.a.)  | 7.83%   | 7.16%   | 6.73%   | 7.46%           | 6.83%   | 13.10%          |
| High               | 1443.75 | 1468.16 | 1468.16 | 1468.16         | 1468.16 | 1468.16         |
| Low                | 1406.58 | 1406.58 | 1359.46 | 1299.66         | 1373.51 | 858.60          |
| Sharpe Ratio*      | -1.08   | -1.03   | 1.17    | 0.45            | 0.94    | 0.24            |
| Max. Drawdown      | -2.57%  | -4.19%  | -4.19%  | -5.43%          | -4.19%  | -31.40%         |
| VaR 95 \ 99        |         |         |         | -12.7% \ -17.9% |         | -17.9% \ -38.5% |
| CVaR 95 \ 99       |         |         |         | -16.4% \ -23.0% |         | -32.5% \ -65.8% |

\* 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).

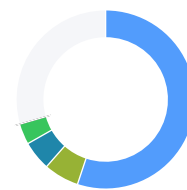
## COMPOSITION BY CURRENCIES

- USD 60.6%
- EUR 12.0%
- JPY 6.4%
- CAD 5.3%
- Others 15.7%



## COMPOSITION BY COUNTRIES

- US 55.1%
- JP 6.4%
- CA 5.3%
- GB 3.8%
- Others 29.4%



## TOP COMPONENTS AS OF 19-Jun-2024

| Company                 | Ticker        | Country | Currency | Index Weight (%) |
|-------------------------|---------------|---------|----------|------------------|
| REPUBLIC SERVICES INC   | RSG UN Equity | US      | USD      | 1.83%            |
| VISA INC-CLASS A SHARES | V UN Equity   | US      | USD      | 1.59%            |
| COCA-COLA CO/THE        | KO UN Equity  | US      | USD      | 1.49%            |
| JOHNSON & JOHNSON       | JNJ UN Equity | US      | USD      | 1.41%            |
| COLGATE-PALMOLIVE CO    | CL UN Equity  | US      | USD      | 1.32%            |
| WASTE MANAGEMENT INC    | WM UN Equity  | US      | USD      | 1.28%            |
| LABCORP HOLDINGS INC    | LH UN Equity  | US      | USD      | 1.22%            |
| MCDONALDS CORP          | MCD UN Equity | US      | USD      | 1.22%            |
| PROCTER & GAMBLE CO     | PG UN Equity  | US      | USD      | 1.18%            |
| ILLINOIS TOOL WORKS     | ITW UN Equity | US      | USD      | 1.15%            |

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