

FACTSHEET - AS OF 07-Apr-2026

Solactive Multi Asset Sustainable NTR Index

DESCRIPTION

The Solactive Multi-Asset Sustainable NTR Index aims to track the price movements of a portfolio consisting of an Equity securities and a Bond securities basket. The Equity basket consists of high dividend and low volatility, Developed Markets Equity 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 Bond basket consists of securities that do not violate the Sustainable Development Goals (SDG). The index is calculated as a NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAVG7 / SLOAVG	Base Value / Base Date	1000 Points / 19.05.2010
Bloomberg / Reuters	SMASDGN Index/ .SMASDGN	Last Price	2348.36
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	EUR	History	Available daily back to 19.05.2010
Index Members	31		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.19%	0.13%	2.27%	7.02%	0.75%	134.84%
Performance (p.a.)						5.52%
Volatility (p.a.)	7.22%	5.62%	4.79%	4.46%	5.52%	6.55%
High	2401.71	2452.59	2452.59	2452.59	2452.59	2452.59
Low	2331.74	2331.74	2293.25	2210.95	2329.53	983.03
Sharpe Ratio*	-3.54	-0.25	0.57	1.17	0.17	0.55
Max. Drawdown	-2.91%	-4.93%	-4.93%	-4.93%	-4.93%	-21.85%
VaR 95 \ 99				-6.6% \ -13.3%		-9.4% \ -18.4%
CVaR 95 \ 99				-10.0% \ -16.7%		-15.8% \ -29.0%

* 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 50.4%
- JPY 14.9%
- CAD 6.4%
- CHF 6.1%
- Others 22.2%



COMPOSITION BY COUNTRIES

- LU 40.3%
- JP 14.9%
- CA 6.4%
- CH 6.1%
- Others 32.3%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
INDEXIQ FACTORS SUST CORPORATE EURO BOND ETF EUR	IQEC FP Equity	LU	EUR	40.26%
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	3.26%
HYDRO ONE LTD	H CT Equity	CA	CAD	2.90%
NOMURA REAL ESTATE MASTER FUND INC	3462 JT Equity	JP	JPY	2.79%
DAIWA HOUSE REIT INVESTMENT CORP	8984 JT Equity	JP	JPY	2.72%
JAPAN METROPOLITAN FUND INVESTMENT CORP	8953 JT Equity	JP	JPY	2.68%
CAPITALAND INTEGRATED COMMERCIAL TRUST	CICT SP Equity	SG	SGD	2.57%
SWISSCOM AG	SCMN SE Equity	CH	CHF	2.57%
ROYAL KPN NV	KPN NA Equity	NL	EUR	2.47%
JAPAN REAL ESTATE INVT CORP ORD	8952 JT Equity	JP	JPY	2.46%

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