

Solactive Sustainable Development Goals High Dividend Low Volatility Index NTR

DESCRIPTION

The Solactive Sustainable Development Goals High Dividend Low Volatility 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 EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAVK9 / SLOAVK	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SEQSDGEN Index/ .SEQSDGEN	Last Price	4163.55
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 08.05.2006
Index Members	30		

FACTSHEET - AS OF 07-Apr-2026
Solactive Sustainable Development Goals High Dividend Low Volatility Index NTR

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.96%	1.09%	4.75%	13.16%	1.93%	316.35%
Performance (p.a.)						7.83%
Volatility (p.a.)	10.11%	8.14%	7.30%	7.21%	7.99%	12.11%
High	4300.79	4412.58	4412.58	4412.58	4412.58	4412.58
Low	4124.67	4118.54	3964.59	3729.97	4084.56	673.18
Sharpe Ratio*	-3.22	0.32	1.09	1.59	0.69	0.49
Max. Drawdown	-4.10%	-6.52%	-6.52%	-6.52%	-6.52%	-34.84%
VaR 95 \ 99				-10.6% \ -17.6%		-17.5% \ -34.9%
CVaR 95 \ 99				-15.2% \ -23.9%		-29.8% \ -55.0%

* 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).

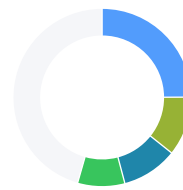
COMPOSITION BY CURRENCIES

- JPY 24.9%
- EUR 17.0%
- CAD 10.8%
- CHF 10.2%
- Others 37.2%



COMPOSITION BY COUNTRIES

- JP 24.9%
- CA 10.8%
- CH 10.2%
- GB 8.6%
- Others 45.6%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	5.46%
HYDRO ONE LTD	H CT Equity	CA	CAD	4.85%
NOMURA REAL ESTATE MASTER FUND INC	3462 JT Equity	JP	JPY	4.66%
DAIWA HOUSE REIT INVESTMENT CORP	8984 JT Equity	JP	JPY	4.55%
JAPAN METROPOLITAN FUND INVESTMENT CORP	8953 JT Equity	JP	JPY	4.49%
CAPITALAND INTEGRATED COMMERCIAL TRUST	CICT SP Equity	SG	SGD	4.30%
SWISSCOM AG	SCMN SE Equity	CH	CHF	4.30%
ROYAL KPN NV	KPN NA Equity	NL	EUR	4.14%
JAPAN REAL ESTATE INVT CORP ORD	8952 JT Equity	JP	JPY	4.11%
YAMADA HOLDINGS CO LTD	9831 JT Equity	JP	JPY	3.71%

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