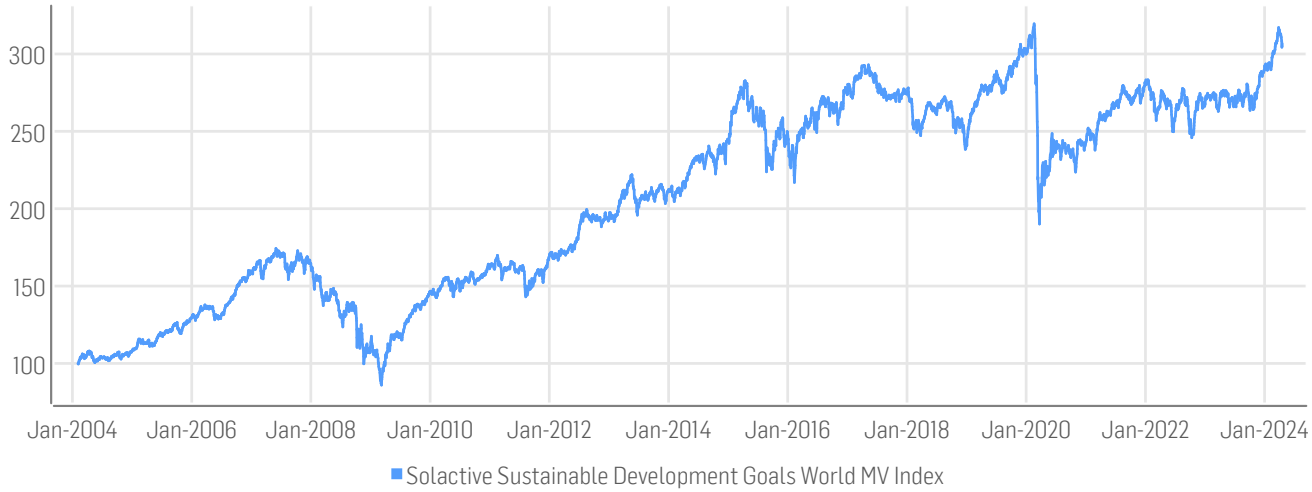
FACTSHEET - AS OF 18-Apr-2024
Solactive Sustainable Development Goals World MV Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA24X6 / SLA24X	Base Value / Base Date	100 Points / 04.02.2004
Bloomberg / Reuters	SOLWGOAL Index / .SOLWGOAL	Last Price	306.73
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Developed Markets	Calculation	08:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.02.2004
Index Members	30		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.02%	5.87%	15.78%	11.20%	5.90%	206.73%
Performance (p.a.)						5.70%
Volatility (p.a.)	7.79%	6.94%	7.20%	8.04%	7.10%	12.93%
High	317.11	317.11	317.11	317.11	317.11	319.52
Low	304.35	289.73	264.01	263.53	289.44	85.97
Sharpe Ratio*	-2.00	3.19	4.27	0.93	2.37	0.14
Max. Drawdown	-4.02%	-4.02%	-4.02%	-6.09%	-4.02%	-50.69%
VaR 95 \ 99				-13.5% \ -20.4%		-19.2% \ -36.5%
CVaR 95 \ 99				-17.5% \ -23.5%		-32.1% \ -59.2%

* 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

- EUR 45.7%
- USD 23.7%
- AUD 11.6%
- JPY 8.6%
- Others 10.5%

COMPOSITION BY COUNTRIES

- US 23.7%
- ES 17.9%
- FR 11.6%
- AU 11.6%
- Others 35.1%

TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
CAIXABANK SA	CABK SQ Equity	ES	EUR	5.69%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	5.57%
KINDER MORGAN INC	KMI UN Equity	US	USD	5.29%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	5.19%
KIMBERLY-CLARK CORP	KMB UN Equity	US	USD	5.16%
ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	ACS SQ Equity	ES	EUR	5.07%
SUNCORP GROUP LTD	SUN AT Equity	AU	AUD	5.06%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	5.02%
ROYAL KPN NV	KPN NA Equity	NL	EUR	4.93%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	4.82%
SWISSCOM AG	SCMN SE Equity	CH	CHF	4.79%
KEPPEL CORP LTD ORD	KEP SP Equity	SG	SGD	4.77%
WEYERHAEUSER CO	WY UN Equity	US	USD	4.76%

Company	Ticker	Country	Currency	Index Weight (%)
BRISTOL-MYERS SQUIBB CO	BMY UN Equity	US	USD	4.76%
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	4.65%
MS&AD INS (MITSUI SUMITOMO) ORD	8725 JT Equity	JP	JPY	4.35%
ASTELLAS PHARMA INC	4503 JT Equity	JP	JPY	4.26%
GILEAD SCIENCES INC	GILD UW Equity	US	USD	2.71%
MEDIOBANCA SPA	MB IM Equity	IT	EUR	2.07%
EVONIK INDUSTRIES AG	EVK GY Equity	DE	EUR	1.11%
GALP ENERGIA SGPS SA CLASS B	GALP PL Equity	PT	EUR	1.08%
ERSTE GROUP BANK AG	EBS AV Equity	AT	EUR	1.07%
ENGIE SA	ENGI FP Equity	FR	EUR	1.06%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	1.03%
TERNA SPA	TRN IM Equity	IT	EUR	0.97%
AENA SME SA	AENA SQ Equity	ES	EUR	0.97%
NATIONAL AUSTRALIA BANK LTD	NAB AT Equity	AU	AUD	0.97%
UNITED PARCEL SERVICE-CL B	UPS UN Equity	US	USD	0.96%
DEXUS/AU	DXS AT Equity	AU	AUD	0.95%
SWISS RE AG	SREN SE Equity	CH	CHF	0.89%

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