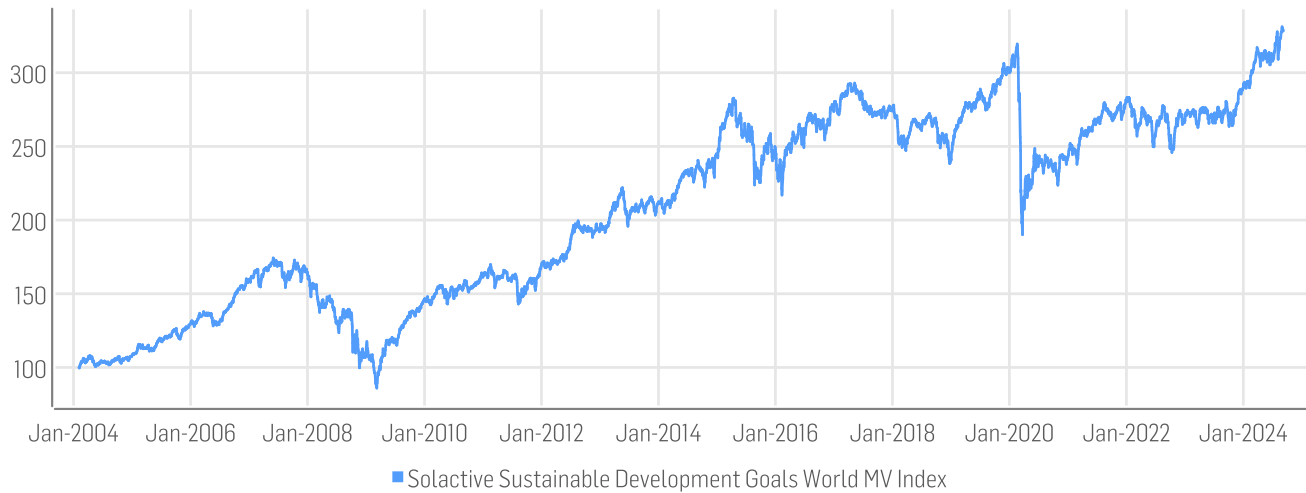


FACTSHEET - AS OF 06-Sep-2024

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	328.17
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		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.72%	4.81%	6.97%	19.00%	13.30%	228.17%
Performance (p.a.)						5.94%
Volatility (p.a.)	6.69%	10.84%	9.21%	8.76%	8.65%	12.88%
High	331.19	331.19	331.19	331.19	331.19	331.19
Low	313.37	305.35	304.35	263.53	289.44	85.97
Sharpe Ratio*	10.72	1.60	1.19	1.79	1.87	0.18
Max. Drawdown	-0.91%	-5.70%	-5.70%	-6.09%	-5.70%	-50.69%
VaR 95 \ 99				-13.5% \ -21.0%		-19.1% \ -36.5%
CVaR 95 \ 99				-20.3% \ -36.5%		-32.0% \ -59.0%

* 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).

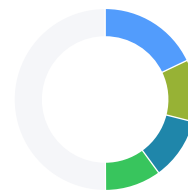
COMPOSITION BY CURRENCIES

- EUR 43.7%
- USD 18.9%
- JPY 10.0%
- AUD 9.1%
- Others 18.4%



COMPOSITION BY COUNTRIES

- US 17.9%
- FR 11.0%
- NL 11.0%
- JP 10.0%
- Others 50.1%



TOP COMPONENTS AS OF 06-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
TELUS CORPORATION	T CT Equity	CA	CAD	5.25%
ROYAL KPN NV	KPN NA Equity	NL	EUR	5.18%
ENGIE SA	ENGI FP Equity	FR	EUR	5.17%
GSK PLC	GSK LN Equity	GB	GBp	5.15%
AENA SME SA	AENA SQ Equity	ES	EUR	5.10%
RAYONIER INC	RYN UN Equity	US	USD	5.04%
ASTELLAS PHARMA INC	4503 JT Equity	JP	JPY	5.03%
KEPPEL CORP LTD ORD	KEP SP Equity	SG	SGD	4.98%
EVONIK INDUSTRIES AG	EVK GY Equity	DE	EUR	4.97%
KINDER MORGAN INC	KMI UN Equity	US	USD	4.97%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	4.96%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	4.94%
AVANGRID INC	AGR UN Equity	US	USD	4.93%

FACTSHEET - AS OF 06-Sep-2024
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Company	Ticker	Country	Currency	Index Weight (%)
OMV AG	OMV AV Equity	AT	EUR	4.84%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	4.84%
TELSTRA GROUP LTD	TLS AT Equity	AU	AUD	4.83%
KBC GROUPE SA	KBC BB Equity	BE	EUR	4.79%
WESTPAC BANKING CORPORATION	WBC AT Equity	AU	AUD	3.18%
NATIONAL AUSTRALIA BANK LTD	NAB AT Equity	AU	AUD	1.05%
POWER CORP OF CANADA	POW CT Equity	CA	CAD	1.04%
GILEAD SCIENCES INC	GILD UW Equity	US	USD	1.03%
HANG LUNG PROPERTIES LTD ORD	101 HK Equity	HK	HKD	1.01%
UNITED PARCEL SERVICE-CL B	UPS UN Equity	US	USD	1.00%
CNH INDUSTRIAL NV	CNH UN Equity	NL	USD	0.99%
ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	ACS SQ Equity	ES	EUR	0.98%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	0.98%
BANCO BPM SPA	BAMI IM Equity	IT	EUR	0.97%
XEROX HOLDING CORP	XRX UW Equity	US	USD	0.95%
EQUINOR ASA	EQNR NO Equity	NO	NOK	0.94%
RENAULT SA	RNO FP Equity	FR	EUR	0.93%

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