

FACTSHEET - AS OF 09-May-2025

Solactive Sustainable Goals Europe MV Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2MV0 / SLA2MV	Base Value / Base Date	100 Points / 20.04.2001
Bloomberg / Reuters	SOLEGOAL / .SOLEGOAL	Last Price	303.54
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Developed Markets	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 20.4.2001
Index Members	30		

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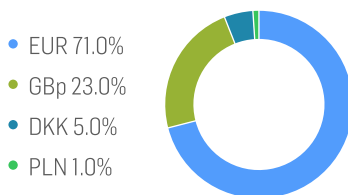
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STATISTICS

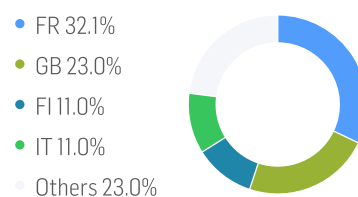
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	12.31%	9.40%	13.20%	14.13%	14.61%	203.54%
Performance (p.a.)						4.72%
Volatility (p.a.)	14.83%	16.92%	13.45%	11.82%	14.78%	15.23%
High	303.72	303.72	303.72	303.72	303.72	346.02
Low	270.27	270.27	261.31	254.89	264.85	78.14
Sharpe Ratio*	20.82	2.47	1.97	1.03	3.04	0.17
Max. Drawdown	-0.39%	-9.25%	-9.25%	-9.25%	-9.25%	-48.72%
VaR 95 \ 99				-15.4% \ -47.7%		-22.6% \ -44.2%
CVaR 95 \ 99				-31.9% \ -69.1%		-37.7% \ -66.3%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
RENAULT SA	RNO FP Equity	FR	EUR	5.09%
J SAINSBURY PLC	SBRY LN Equity	GB	GBp	5.04%
KESKO OYJ CLASS B	KESKOB FH Equity	FI	EUR	5.03%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	5.02%
ABN AMRO BANK NV	ABN NA Equity	NL	EUR	5.01%
BOUYGUES SA	EN FP Equity	FR	EUR	5.00%
CARREFOUR SA	CA FP Equity	FR	EUR	5.00%
ORANGE SA	ORA FP Equity	FR	EUR	5.00%
KLEPIERRE SA	LI FP Equity	FR	EUR	5.00%
BERKELEY GROUP HOLDINGS PLC	BKG LN Equity	GB	GBp	4.99%
AENA SME SA	AENA SQ Equity	ES	EUR	4.98%
SNAM SPA	SRG IM Equity	IT	EUR	4.97%
ENGIE SA	ENGI FP Equity	FR	EUR	4.97%
TRYG AS	TRYG DC Equity	DK	DKK	4.95%
ITALGAS SPA	IG IM Equity	IT	EUR	4.95%

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Company	Ticker	Country	Currency	Index Weight (%)
DRAX GROUP PLC	DRX LN Equity	GB	GBp	4.93%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	4.93%
MONDI PLC	MNDI LN Equity	GB	GBp	3.05%
POWSZECHNY ZAKLAD UBEZPIECZE	PZU PW Equity	PL	PLN	1.03%
SAIPEM SPA	SPM IM Equity	IT	EUR	1.03%
OMV AG	OMV AV Equity	AT	EUR	1.01%
SIGNIFY NV	LIGHT NA Equity	NL	EUR	1.01%
UPM-KYMMENE OYJ	UPM FH Equity	FI	EUR	1.01%
PORSCHE AUTOMOBIL HOLDING SE	PAH3 GY Equity	DE	EUR	1.01%
ANDRITZ AG	ANDR AV Equity	AT	EUR	1.00%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	1.00%
NATURGY ENERGY GROUP SA	NTGY SQ Equity	ES	EUR	1.00%
VERALLIA SASU	VRLA FP Equity	FR	EUR	1.00%
CREDIT AGRICOLE SA	ACA FP Equity	FR	EUR	1.00%
ENAGAS SA	ENG SQ Equity	ES	EUR	0.99%

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