

# FACTSHEET - AS OF 25-Nov-2021

## Solactive Sustainable Goals Europe MV Index

### HISTORICAL PERFORMANCE



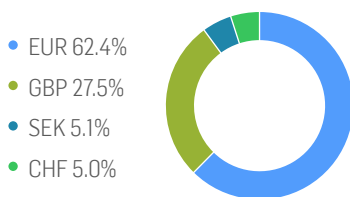
### CHARACTERISTICS

ISIN / WKN	DE000SLA2MV0 / SLA2MV	Base Value / Base Date	100 Points / 20.04.2001
Bloomberg / Reuters	SOLEGOAL / .SOLEGOAL	Last Price	272.31
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		

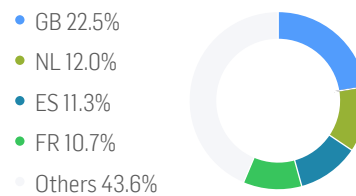
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.69%	-0.25%	5.94%	15.94%	14.12%	172.31%
Performance (p.a.)	-	-	-	-	-	4.98%
Volatility (p.a.)	8.19%	8.76%	8.96%	9.71%	9.21%	15.50%
High	274.61	274.61	276.61	276.61	276.61	346.02
Low	265.97	261.53	255.63	230.11	237.12	78.14
Sharpe Ratio	2.84	-0.05	1.45	1.72	1.77	0.35
Max. Drawdown	-2.12%	-4.60%	-5.45%	-5.45%	-5.45%	-48.72%
VaR 95 \ 99				-16.4% \ -28.8%		-22.6% \ -45.2%
CVaR 95 \ 99				-23.3% \ -34.5%		-38.1% \ -68.1%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 25-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
NATIONAL GRID PLC	NG/ LN	GB	GBP	5.29%
NATURGY ENERGY GROUP SA	NTGY SQ	ES	EUR	5.22%
UNITED UTILITIES PLC	UU/ LN	GB	GBP	5.15%
TELIA CO AB	TELIA SS	SE	SEK	5.09%
GECINA SA	GFC FP	FR	EUR	5.09%
POLYMETAL INTERNATIONAL PLC	POLY LN	JE	GBP	5.08%
ROYAL KPN NV	KPN NA	NL	EUR	5.06%
PROXIMUS SA DE DROIT PUBLIC	PROX BB	BE	EUR	5.03%
RED ELECTRICA CORP SA	REE SQ	ES	EUR	5.02%
UNILEVER PLC	ULVR LN	GB	GBP	5.02%
COFINIMMO SA	COFB BB	BE	EUR	5.01%
NOVARTIS AG	NOVN SE	CH	CHF	4.98%
NN GROUP NV	NN NA	NL	EUR	4.91%
GLAXOSMITHKLINE PLC	GSK LN	GB	GBP	4.88%
ORION OYJ CLASS B	ORNBV FH	FI	EUR	4.81%
PROSIEBENSATI MEDIA SE	PSM GY	DE	EUR	4.71%

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Company	Ticker	Country	Currency	Index Weight (%)
EUTELSAT COMMUNICATIONS SA	ETL FP	FR	EUR	4.65%
TELEFONICA DEUTSCHLAND HOLDING AG	O2D GY	DE	EUR	3.05%
ROYAL MAIL PLC	RMG LN	GB	GBP	1.15%
TELEFONICA SA	TEF SQ	ES	EUR	1.06%
UPM-KYMMENE OYJ	UPM FH	FI	EUR	1.05%
SIGNIFY NV	LIGHT NA	NL	EUR	1.01%
FORTUM OYJ	FORTUM FH	FI	EUR	0.99%
ALLIANZ SE	ALV GY	DE	EUR	0.99%
SNAM SPA	SRG IM	IT	EUR	0.98%
POSTNL NV	PNL NA	NL	EUR	0.98%
TERNA SPA	TRN IM	IT	EUR	0.97%
KINGFISHER PLC	KGF LN	GB	GBP	0.97%
RUBIS SCA	RUI FP	FR	EUR	0.93%
SES SA	SESG FP	LU	EUR	0.88%

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