

FACTSHEET - AS OF 29-Sep-2023

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	226.52
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		

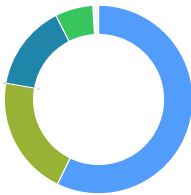
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.45%	-0.10%	-4.76%	2.94%	-0.17%	126.52%
Performance (p.a.)						3.71%
Volatility (p.a.)	11.62%	12.16%	11.04%	13.77%	12.47%	15.50%
High	233.80	233.80	244.42	248.36	248.36	346.02
Low	223.78	217.12	217.12	203.24	217.12	78.14
Sharpe Ratio*	0.15	-0.35	-1.21	-0.07	-0.33	-0.01
Max. Drawdown	-4.16%	-6.96%	-11.17%	-12.58%	-12.58%	-48.72%
VaR 95 \ 99				-24.3% \ -41.5%		-23.0% \ -44.8%
CVaR 95 \ 99				-34.5% \ -47.4%		-38.3% \ -67.0%

* 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 57.2%
- GBP 20.6%
- CHF 14.7%
- SEK 6.5%
- Others 1.0%



COMPOSITION BY COUNTRIES

- ES 21.5%
- GB 20.6%
- CH 14.7%
- FI 11.1%
- Others 32.1%



TOP COMPONENTS AS OF 29-Sep-2023

Company	Ticker	Country	Currency	Index Weight (%)
GALP ENERGIA SGPS SA CLASS B	GALP PL	PT	EUR	5.78%
TELE2 AB	TEL2B SS	SE	SEK	5.50%
UPM-KYMMENE OYJ	UPM FH	FI	EUR	5.46%
TELEFONICA SA	TEF SQ	ES	EUR	5.42%
ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	ACS SQ	ES	EUR	5.39%
SWISS RE AG	SREN SE	CH	CHF	5.15%
BOUYGUES SA	EN FP	FR	EUR	5.05%
RED ELECTRICA CORP SA	RED SQ	ES	EUR	4.95%
ZURICH INSURANCE GROUP AG	ZURN SE	CH	CHF	4.95%
NATURGY ENERGY GROUP SA	NTGY SQ	ES	EUR	4.85%
UNITED UTILITIES PLC	UU/ LN	GB	GBP	4.81%
KESKO OYJ CLASS B	KESKOB FH	FI	EUR	4.70%
SEVERN TRENT PLC	SVT LN	GB	GBP	4.69%

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Company	Ticker	Country	Currency	Index Weight (%)
BERKELEY GROUP HOLDINGS PLC	BKG LN	GB	GBP	4.67%
CEMBRA MONEY BANK AG	CMBN SE	CH	CHF	4.64%
TELEFONICA DEUTSCHLAND HOLDING AG	O2D GY	DE	EUR	4.48%
PENNON GROUP PLC	PNN LN	GB	GBP	4.33%
HOCHTIEF AG	HOT GY	DE	EUR	3.23%
ENI SPA	ENI IM	IT	EUR	1.10%
MONDI PLC	MNDI LN	GB	GBP	1.08%
MEDIOBANCA SPA	MB IM	IT	EUR	1.04%
LM ERICSSON TELEFON AB CLASS B	ERICB SS	SE	SEK	1.02%
M&G PLC	MNG LN	GB	GBP	0.99%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP	FR	EUR	0.99%
AIB GROUP PLC	AIBG ID	IE	EUR	0.99%
YARA INTERNATIONAL ASA	YAR NO	NO	NOK	0.98%
SNAM SPA	SRG IM	IT	EUR	0.96%
ENEL SPA	ENEL IM	IT	EUR	0.95%
MERLIN PROPERTIES SOCIMI SA	MRL SQ	ES	EUR	0.93%
FORTUM OYJ	FORTUM FH	FI	EUR	0.93%

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