

FACTSHEET - AS OF 20-Sep-2019

Solactive Sustainable Development Goals Impact Index

DESCRIPTION

The Solactive Sustainable Development Goals Impact Index tracks the price movements of a portfolio of European companies with high dividend yield and price momentum. The index includes only companies providing a positive contribution to the UN Sustainable Development Goals (SDG) while excluding companies identified as having significant obstructions to those Goals. The index is a Price Return (PR) index and is published in EUR.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN / WKN	DE000SLA5H19 / SLA5HI	Base Value / Base Date	100 Points / 01.08.2007
Bloomberg / Reuters	- / .SOLSDG	Last Price	114,50
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 01.08.2007
Index Members	20		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.1%	1.1%	1.9%	7.5%	15.4%	14.5%
Performance (p.a.)	-	-	-	-	-	1.1%
Volatility (p.a.)	8.0%	9.2%	8.3%	8.9%	7.9%	13.4%
High	116.09	116.09	116.09	116.09	116.09	127.67
Low	112.08	109.65	109.33	98.98	99.04	54.57
Sharpe Ratio	1.85	0.56	0.53	0.90	2.84	0.11
Max. Drawdown	-1.6%	-5.4%	-5.4%	-8.1%	-5.4%	-49.0%
VaR 95 \ 99				-14.7% \ -28.5%		-20.7% \ -38.7%
CVaR 95 \ 99				-21.4% \ -33.1%		-32.5% \ -54.6%

STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap EUR Index PR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.7%	3.8%	7.6%	7.4%	21.2%	15.4%
Performance (p.a.)	-	-	-	-	-	8.1%
Volatility (p.a.)	10.0%	12.7%	11.4%	13.1%	11.1%	11.9%
High	1152.99	1152.99	1152.99	1152.99	1152.99	1152.99
Low	1088.75	1080.58	1054.41	908.00	939.15	908.00
Sharpe Ratio	5.69	1.31	1.44	0.60	2.79	0.71
Max. Drawdown	-2.0%	-6.0%	-6.2%	-16.7%	-6.2%	-16.7%
VaR 95 \ 99				-24.4% \ -38.9%		-23.0% \ -37.8%
CVaR 95 \ 99				-33.4% \ -47.9%		-31.7% \ -45.8%

Composition by Currencies

- JPY 32.0%
- NZD 17.1%
- SEK 16.9%
- AUD 15.6%
- Others 18.4%



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- NZ 17.1%
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COMPONENTS AS OF 20-Sep-2019

Ticker	Currency	Country	Company	Index Weight (%)
3462 JT Equity	JPY	JP	NOMURA REAL ESTATE MASTER FUND INC	8.23%
8953 JT Equity	JPY	JP	JAPAN RETAIL FUND INVESTMENT ORD	7.56%
TELIA SS Equity	SEK	SE	TELIA CO AB	7.40%
AREIT SP Equity	SGD	SG	ASCENDAS REAL ESTATE INVESTMENT TRUST	6.24%
CAST SS Equity	SEK	SE	CASTELLUM AB	5.70%
8725 JT Equity	JPY	JP	MS&AD INS (MITSUI SUMITOMO) ORD	5.64%
SHL AT Equity	AUD	AU	SONIC HEALTHCARE (TECH AUST) ORD	5.61%
9432 JT Equity	JPY	JP	NIPPON TELEGRAPH & TELEPHONE ORD	5.38%
9433 JT Equity	JPY	JP	KDDI CORP (DDI) ORD	5.20%
SPK NZ Equity	NZD	NZ	SPARK NEW ZEALAND LTD	4.86%
TLS AT Equity	AUD	AU	TELSTRA CORP LTD	4.40%
CEN NZ Equity	NZD	NZ	CONTACT ENERGY LTD	4.36%
VTR UN Equity	USD	US	VENTAS INC	4.26%
CT SP Equity	SGD	SG	CAPITALAND MALL TRUST	4.25%
MEL NZ Equity	NZD	NZ	MERIDIAN ENERGY LTD	4.06%
Ticker	Currency	Country	Company	Index Weight (%)
ELUXB SS Equity	SEK	SE	ELECTROLUX AB CLASS B	3.81%
MCY NZ Equity	NZD	NZ	MERCURY NZ LTD	3.79%
TEL NO Equity	NOK	NO	TELENOR ASA	3.62%
RHC AT Equity	AUD	AU	RAMSAY HEALTH CARE LTD ORD	3.21%
MPL AT Equity	AUD	AU	MEDIBANK PRIVATE	2.43%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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