

FACTSHEET - AS OF 19-May-2022

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	100.29
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

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.81%	-3.12%	-1.39%	1.40%	-1.26%	0.29%
Performance (p.a.)						0.02%
Volatility (p.a.)	12.27%	13.61%	13.22%	10.79%	12.56%	14.16%
High	105.71	107.27	107.27	107.27	107.27	127.67
Low	99.54	97.69	97.66	97.66	97.69	54.57
Sharpe Ratio*	-3.63	-0.84	-0.17	0.19	-0.21	0.04
Max. Drawdown	-5.84%	-7.21%	-7.27%	-7.27%	-7.27%	-49.04%
VaR 95 \ 99				-18.5% \ -35.5%		-21.0% \ -42.4%
CVaR 95 \ 99				-29.7% \ -53.2%		-35.0% \ -62.3%

* 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).

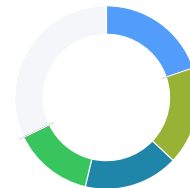
COMPOSITION BY CURRENCIES

- EUR 22.1%
- HKD 19.7%
- AUD 17.3%
- GBP 16.7%
- Others 24.2%



COMPOSITION BY COUNTRIES

- HK 19.7%
- AU 17.3%
- GB 16.7%
- JP 14.2%
- Others 32.1%



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COMPONENTS AS OF 19-May-2022

Ticker	Currency	Country	Company	Index Weight (%)
6823 HK Equity	HKD	HK	HKT TRUST AND HKT LTD	10.45%
66 HK Equity	HKD	HK	MTR CORPORATION LTD	9.30%
ORA FP Equity	EUR	FR	ORANGE SA	7.70%
AREIT SP Equity	SGD	SG	ASCENDAS REAL ESTATE INVESTMENT TRUST	7.29%
DXS AT Equity	AUD	AU	DEXUS/AU	5.67%
7751 JT Equity	JPY	JP	CANON INC	5.50%
8951 JT Equity	JPY	JP	NIPPON BUILDING FUND INC.	5.29%
SVT LN Equity	GBP	GB	SEVERN TRENT PLC	4.96%
TEF SQ Equity	EUR	ES	TELEFONICA SA	4.74%
UU/ LN Equity	GBP	GB	UNITED UTILITIES PLC	4.62%
SGP AT Equity	AUD	AU	STOCKLAND	4.36%
02D GY Equity	EUR	DE	TELEFONICA DEUTSCHLAND HOLDING AG	3.80%
VOD LN Equity	GBP	GB	VODAFONE GROUP PLC	3.65%
MGR AT Equity	AUD	AU	MIRVAC GROUP	3.63%
VCX AT Equity	AUD	AU	VICINITY CENTRES	3.61%
Ticker	Currency	Country	Company	Index Weight (%)
G IM Equity	EUR	IT	ASSICURAZIONI GENERALI SPA	3.50%
AVST LN Equity	GBP	GB	AVAST PLC	3.44%
4716 JT Equity	JPY	JP	ORACLE CORP JAPAN ORD	3.38%
LUMN UN Equity	USD	US	LUMEN TECHNOLOGIES INC	2.69%
NN NA Equity	EUR	NL	NN GROUP NV	2.41%

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