

FACTSHEET - AS OF 16-Jul-2024

Solactive Sustainable Development Goals World EUR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2M49 / SLA2M4	Base Value / Base Date	100 Points / 25.09.2000
Bloomberg / Reuters	SOGOALUSIndex / .SOGOALUS	Last Price	239.47
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 25.9.2000
Index Members	2		

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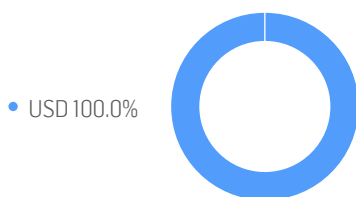
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STATISTICS

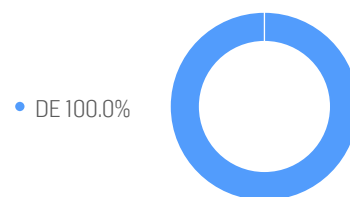
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.41%	5.78%	3.34%	1.64%	2.05%	139.47%
Performance (p.a.)						3.78%
Volatility (p.a.)	9.45%	9.94%	9.32%	9.55%	9.44%	9.34%
High	240.83	241.35	241.35	241.35	241.35	294.16
Low	231.56	226.38	226.21	215.35	226.21	74.25
Sharpe Ratio*	2.99	2.04	0.17	-0.38	-0.17	-0.17
Max. Drawdown	-1.88%	-4.06%	-6.00%	-8.76%	-6.00%	-29.33%
VaR 95 \ 99				-15.8% \ -25.3%		-14.6% \ -25.9%
CVaR 95 \ 99				-22.8% \ -34.2%		-22.5% \ -37.5%

* 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 16-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
Goals World USD CASH		DE	USD	14.74%
Solactive Sustainable Development Goals World USD Index	SOGOALWS Index	DE	USD	85.26%

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