

FACTSHEET - 19.10.2016

Solactive Sustainable Goals Europe MV Index

BESCHREIBUNG

HISTORISCHE WERTENTWICKLUNG*



STAMMDATEN

ISIN/WKN	DE000SLA2MV0 / SLA2MV	Basiswert / Basisdatum	100 Points / 20.04.2001
Bloomberg / Reuters	SOLEGOAL / .SOLEGOAL	Aktueller Stand	279.88
Index Berechner	Solactive AG	52W Hoch	328.68
Index Typ	Developed Markets	52W Tief	258.48
Index Währung	EUR	Berechnung	09:00am to 10:30pm (CET), every 15 seconds
Index Komponenten	30	Historie	Available daily back to 20.4.2001
Dividenden	Not included		



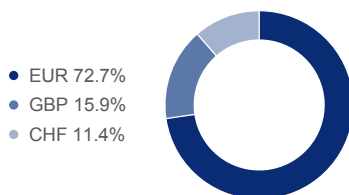
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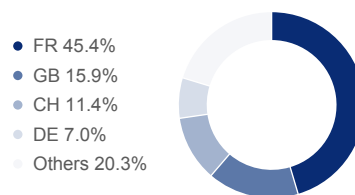
STATISTIKEN

EUR	30T	90T	180T	360T	lfd. J	Seit Auflage
Performance	-0.9%	-0.7%	-6.2%	-13.1%	-9.7%	179.9%
Performance (p.a.)	-10.6%	-2.6%	-12.2%	-13.3%	-11.9%	6.9%
Volatilität (p.a.)	13.8%	11.5%	20.6%	19.8%	20.7%	15.3%
Hoch	286.68	287.98	300.69	328.68	309.78	346.02
Tief	273.90	273.90	258.48	258.48	258.48	78.14
Sharpe Ratio	-0.74	-0.20	-0.58	-0.67	-0.57	0.45
Max. Drawdown	-4.5%	-4.9%	-14.0%	-21.4%	-17.1%	-46.7%
VaR 95 \ 99				-29.5%\-56.3%		-23.3%\-44.2%
CVaR 95 \ 99				-50.7%\-104.8%		-37.3%\-62.3%

WÄHRUNGS EXPOSURE



LÄNDER EXPOSURE



TOP KOMPONENTEN

Ticker	Währung	Land	Firma	Gewicht
MUV2 GY	EUR	DE	MUENCHENER RUECK	5.91%
SREN VX	CHF	CH	SWISS RE AG	5.51%
SESG FP	EUR	LU	SES SA	5.33%
VIV FP	EUR	FR	VIVENDI	5.29%
ETL FP	EUR	FR	EUTELSAT COMMUNICATIONS SA	5.29%
ORA FP	EUR	FR	ORANGE	5.20%
SEV FP	EUR	FR	SUEZ	5.02%
MMB FP	EUR	FR	LAGARDERE SCA	5.00%
SCMN VX	CHF	CH	SWISSCOM AG	4.81%
SRG IM	EUR	IT	SNAM SPA	4.80%
FDR FP	EUR	FR	FONCIERE REGIONS (GARAGES SOUT) ORD	4.80%
REE SQ	EUR	ES	RED ELECTRICA CORP SA	4.76%
NG/ LN	GBP	GB	NATIONAL GRID PLC	4.70%
AZN LN	GBP	GB	ASTRAZENECA PLC	4.67%
UL NA	EUR	FR	UNIBAIL-RODAMCO SE	4.66%
SAN FP	EUR	FR	SANOFI	4.64%
LI FP	EUR	FR	KLEPIERRE SA ORD	4.55%



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Ticker	Währung	Land	Firma	Gewicht
PNN LN	GBP	GB	PENNON GROUP PLC	2.70%
STM IM	EUR	NL	STMICROELECTRONICS	1.20%
VCT LN	GBP	GB	VICTREX PLC	1.16%
DAI GY	EUR	DE	DAIMLER	1.11%
ADEN VX	CHF	CH	ADECCO SA	1.10%
METSO FH	EUR	FI	METSO OYJ	1.08%
UPM1V FH	EUR	FI	UPM-KYMMENE OYJ	1.07%
STERV FH	EUR	FI	STORA ENSO OYJ	1.04%
GAS SQ	EUR	ES	GAS NATURAL SDG SA	0.99%
ENGI FP	EUR	FR	ENGIE	0.94%
VOD LN	GBP	GB	VODAFONE GROUP PLC	0.93%
CLLN LN	GBP	GB	CARILLION PLC	0.91%
PERSON LN	GBP	GB	PEARSON PLC	0.81%



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Realtime Preise, einen Index Guide sowie weitere Informationen finden Sie auf www.solactive.com

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