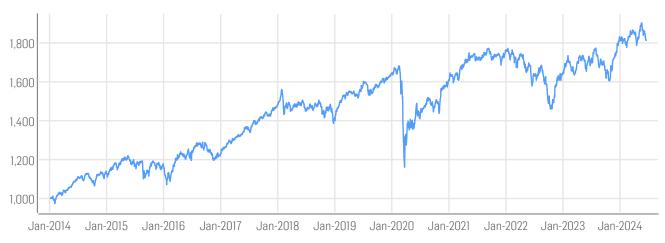


FACTSHEET - AS OF 17-Jun-2024 Solactive CIMalgo Sustainable Global Equity Selection Index

HISTORICAL PERFORMANCE



Solactive CIMalgo Sustainable Global Equity Selection Index

CHARACTERISTICS

ISIN / WKN	DE000SL0CXS4/SL0CXS
Bloomberg / Reuters	SOCIMESG Index / .SOCIMESG
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	USD
Index Members	96

1000.0 Points / 08.01.2014
1812.68
Reinvested
08:00 to 22:50 (CET), every 15 seconds
Available daily back to 08.01.2014

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.58%	-2.09%	1.40%	7.70%	-1.02%	81.27%
Performance (p.a.)						5.86%
Volatility (p.a.)	8.67%	8.43%	7.81%	8.62%	7.78%	9.68%
High	1903.20	1903.20	1903.20	1903.20	1903.20	1903.20
Low	1812.68	1787.71	1777.86	1604.88	1777.86	973.85
Sharpe Ratio*	-5.63	-1.60	-0.31	0.29	-0.96	0.06
Max. Drawdown	-4.76%	-4.76%	-4.76%	-9.47%	-4.76%	-30.93%
VaR 95 \ 99				-15.2% \ -19.2%		-13.8% \ -25.3%
CVaR 95 \ 99				-18.3% \ -22.1%		-22.8%\-44.6%

^{*} 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

- USD 29.4%
- JPY 24.8%
- HKD 16.1%
- CAD 8.8%
- Others 21.0%

COMPOSITION BY COUNTRIES

- US 25.0%
- JP 24.8%
- CA 8.8%
- HK 7.8%
- Others 33.6%



TOP COMPONENTS AS OF 17-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
DISCO CORP ORD	6146 JT Equity	JP	JPY	2.52%
COSCO SHIPPING HOLDINGS CO LTD	1919 HK Equity	CN	HKD	1.83%
ERIE INDEMNITY CO	ERIE UW Equity	US	USD	1.72%
KAWASAKI KISEN KAISHA LTD	9107 JT Equity	JP	JPY	1.65%
PROGRESSIVE CORP	PGR UN Equity	US	USD	1.57%
FAIRFAX FINANCIAL HOLDINGS LIMITED	FFH CT Equity	CA	CAD	1.53%
OSAKA GAS CO LTD	9532 JT Equity	JP	JPY	1.49%
TOYO SUISAN KAISHA LTD	2875 JT Equity	JP	JPY	1.41%
BANCA MEDIOLANUM SPA	BMED IM Equity	IT	EUR	1.34%
RB GLOBAL INC	RBA CT Equity	CA	CAD	1.34%



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