FACTSHEET - AS OF 26-Sep-2024
Solactive US EZ ESG 50 Decrement 5% Index

DESCRIPTION

The index aims to track the performance of the 50 largest companies in Eurozone and United States that exhibit low ESG Risk Score relative to their industry peer while not violating certain ESG standards regarding controversies and/or activity in defined sectors.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	SL0HMR	Base Value / Base Date	1000 Points / 27.02.2015
Bloomberg / Reuters	STUSEZ5D Index/ .STUSEZ5D	Last Price	2308.75
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	1:00 am to 11:00 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to
Index Members	2		

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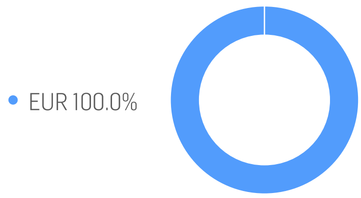
STATISTICS

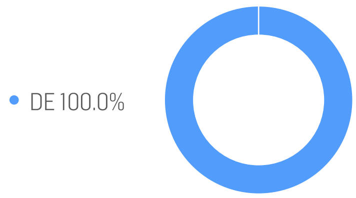
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.69%	-1.43%	4.42%	30.12%	19.81%	130.88%
Performance (p.a.)						9.13%
Volatility (p.a.)	18.61%	20.40%	17.20%	14.88%	15.96%	17.74%
High	2308.75	2402.81	2402.81	2402.81	2402.81	2402.81
Low	2148.77	2100.40	2084.75	1720.40	1882.92	845.42
Sharpe Ratio*	1.03	-0.44	0.34	1.83	1.51	0.32
Max. Drawdown	-6.00%	-12.59%	-12.59%	-12.59%	-12.59%	-31.20%
VaR 95 \ 99				-21.8% \ -44.4%		-27.6% \ -50.7%
CVaR 95 \ 99				-34.9% \ -52.0%		-43.2% \ -72.1%

* 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 26-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
Solactive US EZ ESG 50 Index NTR		DE	EUR	100.01%
EUR-CASH	EUR-CASH	DE	EUR	-0.01%

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