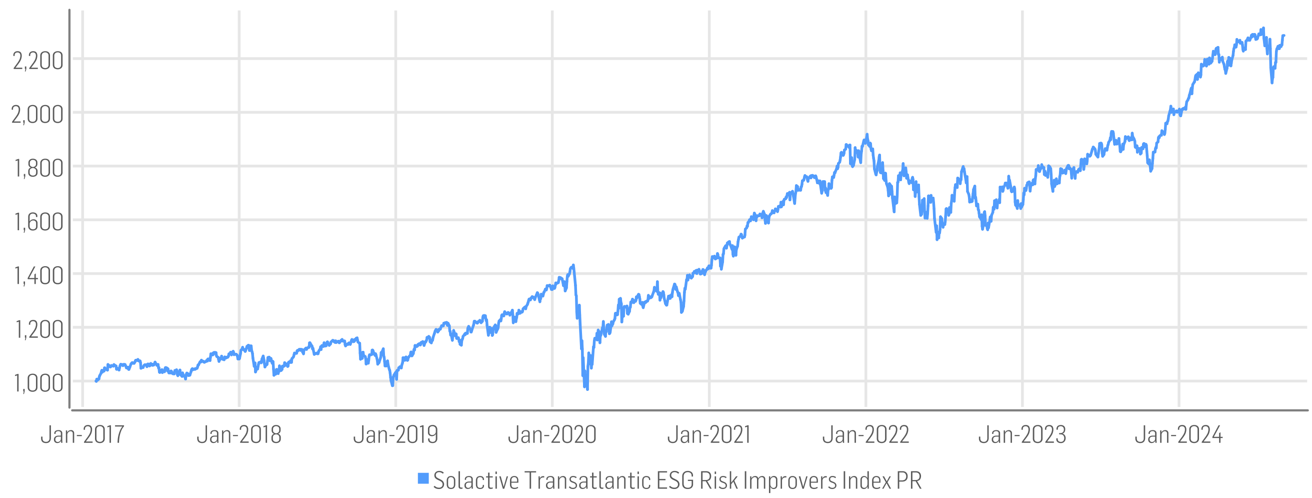
FACTSHEET - AS OF 02-Sep-2024
Solactive Transatlantic ESG Risk Improvers Index PR

DESCRIPTION

The Index is a rules-based strategy that represents the performance of certain securities in the Eurozone and United States which are selected and weighted periodically by the Index Administrator by reference to an ESG criteria and data provided by Sustainalytics and Arabesque.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0L44
Bloomberg / Reuters	/ .SOLTERIP
Index Calculator	Solactive AG
Index Type	Price Return
Index Currency	EUR
Index Members	100

Base Value / Base Date	1000 Points / 02.01.2017
Last Price	2286.03
Dividends	Not included
Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 02.01.2017

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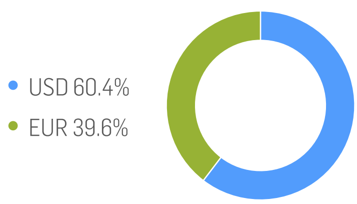
STATISTICS

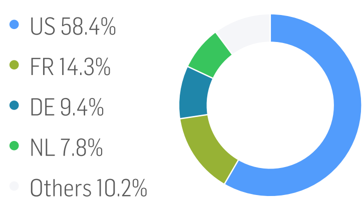
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.55%	2.35%	4.89%	20.59%	14.00%	128.60%
Performance (p.a.)						11.52%
Volatility (p.a.)	14.20%	13.85%	11.65%	10.69%	10.95%	16.22%
High	2286.03	2314.15	2314.15	2314.15	2314.15	2314.15
Low	2109.30	2109.30	2109.30	1780.81	1986.84	968.37
Sharpe Ratio*	6.30	0.45	0.56	1.61	1.61	0.48
Max. Drawdown	-2.61%	-8.85%	-8.85%	-8.85%	-8.85%	-32.38%
VaR 95 \ 99				-17.6% \ -28.3%		-24.3% \ -47.5%
CVaR 95 \ 99				-25.9% \ -46.6%		-40.3% \ -71.7%

* 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 02-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
UBER TECHNOLOGIES INC	UBER UN Equity	US	USD	1.14%
ELI LILLY & CO	LLY UN Equity	US	USD	1.10%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	1.10%
GENERAL MOTORS CO	GM UN Equity	US	USD	1.09%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.09%
SANOFI SA	SAN FP Equity	FR	EUR	1.08%
NETFLIX INC	NFLX UW Equity	US	USD	1.07%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	1.07%
AXA SA	CS FP Equity	FR	EUR	1.07%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	1.06%

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