

# FACTSHEET - AS OF 01-Oct-2024

## Solactive Transatlantic ESG Risk Improvers Index TR

### 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	SL0L46	Base Value / Base Date	1000 Points / 02.01.2017
Bloomberg / Reuters	/ .SOLTERIT	Last Price	2721.15
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.01.2017
Index Members	100		

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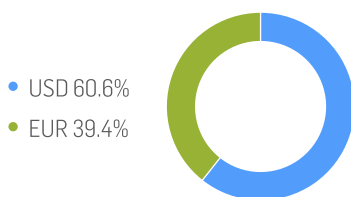
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### STATISTICS

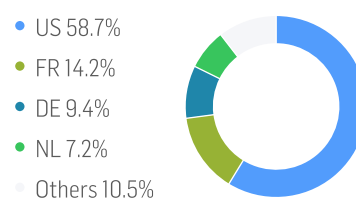
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.44%	0.82%	6.30%	25.13%	16.26%	172.12%
Performance (p.a.)						13.95%
Volatility (p.a.)	13.76%	15.48%	12.46%	10.98%	11.30%	16.19%
High	2750.68	2750.68	2750.68	2750.68	2750.68	2750.68
Low	2597.24	2498.59	2498.59	2073.17	2320.07	999.19
Sharpe Ratio*	0.15	-0.00	0.79	2.01	1.64	0.65
Max. Drawdown	-4.17%	-8.75%	-8.75%	-8.75%	-8.75%	-32.24%
VaR 95 \ 99				-16.9% \ -29.1%		-24.1% \ -47.3%
CVaR 95 \ 99				-26.8% \ -46.3%		-40.0% \ -71.6%

\* 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



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 01-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
UBER TECHNOLOGIES INC	UBER UN Equity	US	USD	1.15%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	1.14%
INDUSTRIA DE DISEÑO TEXTIL SA	ITX SQ Equity	ES	EUR	1.14%
TESLA INC	TSLA UW Equity	US	USD	1.13%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.13%
DEERE & CO	DE UN Equity	US	USD	1.11%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	1.11%
IBERDROLA SA	IBE SQ Equity	ES	EUR	1.11%
DEUTSCHE BOERSE AG	DB1 GY Equity	DE	EUR	1.10%
META PLATFORMS INC	META UW Equity	US	USD	1.10%

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