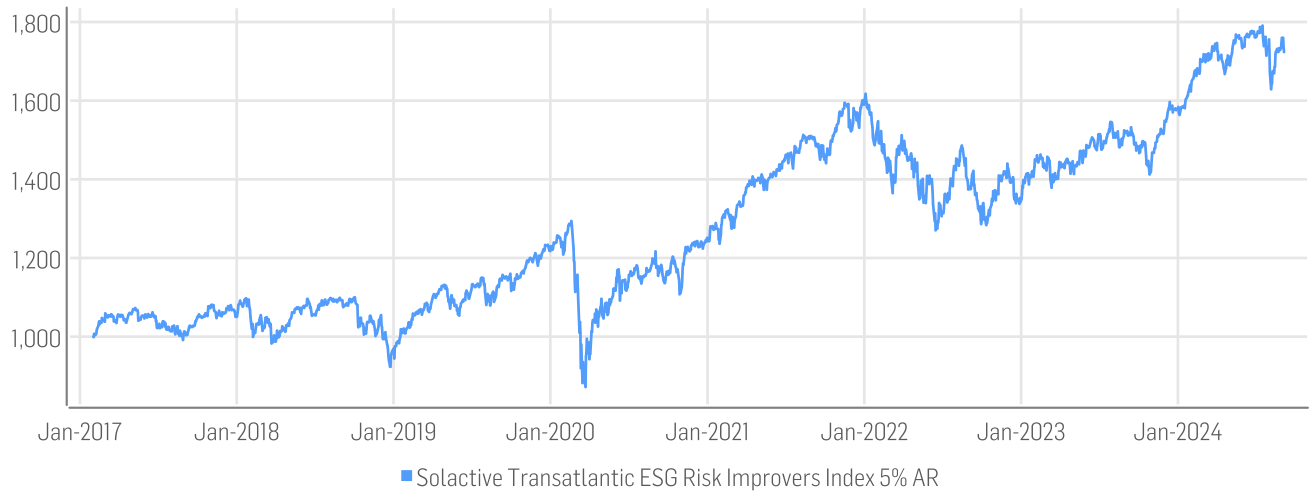
FACTSHEET - AS OF 04-Sep-2024
Solactive Transatlantic ESG Risk Improvers Index 5% AR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0L47
Bloomberg / Reuters	SOLTERI5 Index/ .SOLTERI5
Index Calculator	Solactive AG
Index Type	Net Total Return AR
Index Currency	EUR
Index Members	2

Base Value / Base Date	1000 Points / 02.01.2017
Last Price	1723.54
Dividends	Reinvested
Calculation	9:00 am to 10:53 pm (CET), every 15 seconds
History	Available daily back to 02.01.2017

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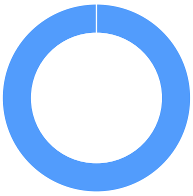
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.81%	-2.20%	1.11%	14.01%	9.13%	72.35%
Performance (p.a.)						7.44%
Volatility (p.a.)	14.90%	13.91%	11.82%	10.80%	11.07%	16.23%
High	1759.76	1790.69	1790.69	1790.69	1790.69	1790.69
Low	1628.93	1628.93	1628.93	1412.36	1563.83	872.11
Sharpe Ratio*	6.39	-0.88	-0.12	0.98	0.90	0.23
Max. Drawdown	-2.06%	-9.03%	-9.03%	-9.03%	-9.03%	-32.60%
VaR 95 \ 99				-18.2% \ -28.3%		-24.3% \ -47.6%
CVaR 95 \ 99				-26.4% \ -46.8%		-40.3% \ -72.0%

* 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).

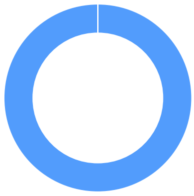
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 04-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE TRANSATLANTIC ESG RISK IMPROVERS INDEX NTR	SOLTERIN Index	DE	EUR	100.01%
EUR-CASH	EUR-CASH	–	EUR	-0.01%

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