

FACTSHEET - AS OF 06-Aug-2024

Solactive Transatlantic ESG 50 Decrement 50 Index

DESCRIPTION

The Solactive Transatlantic ESG 50 Decrement 50 Index intends to track the performance of the Solactive Transatlantic ESG 50 Index TR adjusted for a synthetic dividend of 50 index points per annum. It is calculated as an adjusted return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0MNQ	Base Value / Base Date	552.15 Points / 27.02.2015
Bloomberg / Reuters	STESG50D Index/ .STESG50D	Last Price	1017.82
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return AR	Calculation	1:00 am to 10:55 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to
Index Members	2		

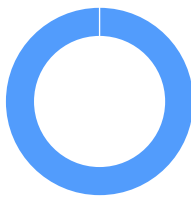
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.98%	-1.95%	1.46%	19.15%	11.56%	84.34%
Performance (p.a.)						6.69%
Volatility (p.a.)	26.08%	18.65%	16.96%	14.66%	16.28%	18.06%
High	1155.48	1155.48	1155.48	1155.48	1155.48	1155.48
Low	1006.68	1006.68	985.60	818.33	892.28	453.07
Sharpe Ratio*	-3.04	-0.61	-0.04	1.08	0.99	0.17
Max. Drawdown	-12.88%	-12.88%	-12.88%	-12.88%	-12.88%	-30.80%
VaR 95 \ 99				-22.3% \ -49.8%		-27.9% \ -51.9%
CVaR 95 \ 99				-34.6% \ -50.4%		-44.0% \ -72.9%

* 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).

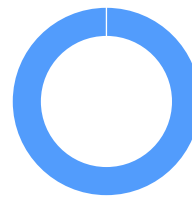
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 06-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE TRANSATLANTIC ESG 50 INDEX TR	STESG50T Index	DE	EUR	100.01%
EUR-CASH	EUR-CASH	-	EUR	-0.01%

DISCLAIMER

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