

FACTSHEET - AS OF 17-Sep-2024

Solactive Transatlantic ESG 50 Index TR

DESCRIPTION

The Solactive Transatlantic ESG 50 Index TR 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. The index is calculated as a Total Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

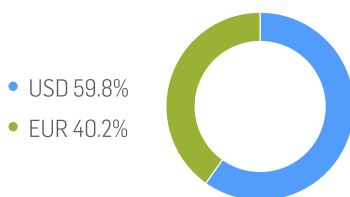
ISIN / WKN	SL0MV5	Base Value / Base Date	1000 Points / 27.02.2015
Bloomberg / Reuters	STESG50T Index/ .STESG50T	Last Price	4036.44
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:55 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to
Index Members	2		

STATISTICS

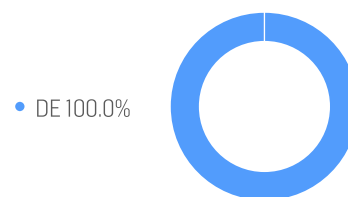
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.79%	-4.09%	4.98%	34.68%	22.46%	303.64%
Performance (p.a.)						15.72%
Volatility (p.a.)	16.82%	20.43%	17.25%	15.18%	16.37%	18.04%
High	4095.40	4283.80	4283.80	4283.80	4283.80	4283.80
Low	3850.65	3744.34	3616.06	2927.95	3226.99	892.73
Sharpe Ratio*	-0.77	-0.94	0.39	2.08	1.76	0.67
Max. Drawdown	-5.98%	-12.59%	-12.59%	-12.59%	-12.59%	-30.40%
VaR 95 \ 99				-23.3% \ -49.2%		-27.7% \ -51.5%
CVaR 95 \ 99				-36.2% \ -50.2%		-43.4% \ -72.4%

* 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 17-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
Solactive United States ESG 25 Index TR	SOUSESGET	DE	USD	59.79%
Solactive Eurozone ESG 25 Index TR	SOEZESGET	DE	EUR	40.21%

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