

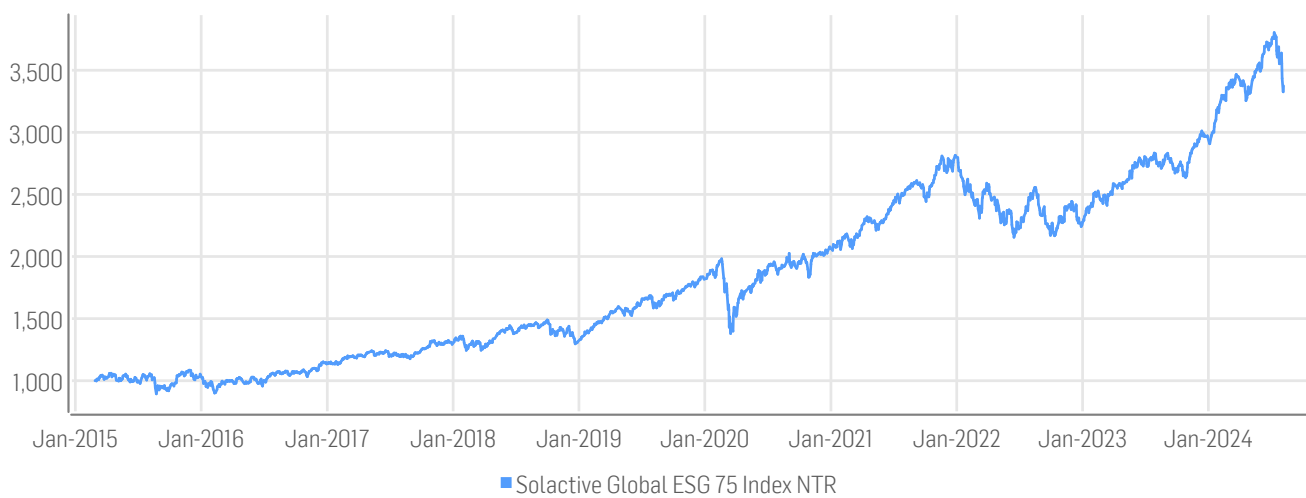
FACTSHEET - AS OF 06-Aug-2024

Solactive Global ESG 75 Index NTR

DESCRIPTION

The Solactive Global ESG 75 Index NTR aims to track the performance of the 75 largest companies in Eurozone, United States and Japan 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 Net Total Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOMWA	Base Value / Base Date	1000 Points / 27.02.2015
Bloomberg / Reuters	/ .SGESG75N	Last Price	3374.47
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:55 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to
Index Members	3		

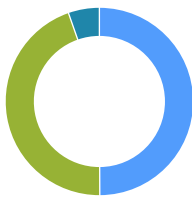
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.37%	-1.49%	3.07%	22.85%	13.54%	237.45%
Performance (p.a.)						13.75%
Volatility (p.a.)	26.65%	18.40%	17.19%	14.68%	16.72%	17.56%
High	3803.64	3803.64	3803.64	3803.64	3803.64	3803.64
Low	3325.79	3325.79	3254.90	2636.17	2907.54	893.75
Sharpe Ratio*	-2.90	-0.52	0.15	1.33	1.18	0.57
Max. Drawdown	-12.56%	-12.56%	-12.56%	-12.56%	-12.56%	-30.39%
VaR 95 \ 99				-21.6% \ -46.9%		-27.1% \ -49.4%
CVaR 95 \ 99				-35.3% \ -53.1%		-43.0% \ -72.1%

* 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

- USD 49.9%
- EUR 44.7%
- JPY 5.4%



COMPOSITION BY COUNTRIES

- DE 100.0%



TOP COMPONENTS AS OF 06-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
Solactive United States ESG 25 Index NTR		DE	USD	49.93%
Solactive Eurozone ESG 25 Index NTR		DE	EUR	44.71%
Solactive Japan ESG 25 Index NTR		DE	JPY	5.36%

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