

FACTSHEET - AS OF 18-Nov-2024

Solactive Global ESG 75 Index TR

DESCRIPTION

The Solactive Global ESG 75 Index TR 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 Total Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

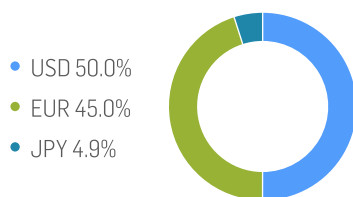
| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | SL0MWB | Base Value / Base Date | 1000 Points / 27.02.2015 |
| Bloomberg / Reuters | SGESG75T Index/ .SGESG75T | Last Price | 3934.93 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| 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 | 3 | | |

STATISTICS

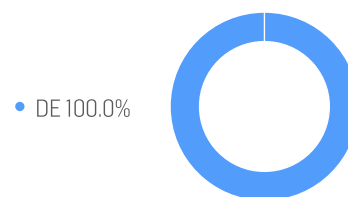
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.18% | 2.55% | 6.31% | 29.05% | 25.74% | 293.49% |
| Performance (p.a.) | | | | | | 15.13% |
| Volatility (p.a.) | 14.01% | 14.54% | 17.19% | 15.53% | 16.13% | 17.48% |
| High | 4011.83 | 4011.83 | 4018.04 | 4018.04 | 4018.04 | 4018.04 |
| Low | 3839.71 | 3631.86 | 3513.59 | 3042.23 | 3061.58 | 898.00 |
| Sharpe Ratio* | -1.19 | 0.52 | 0.58 | 1.70 | 1.62 | 0.68 |
| Max. Drawdown | -3.79% | -5.82% | -12.55% | -12.55% | -12.55% | -30.37% |
| VaR 95 \ 99 | | | | -25.3% \ -46.9% | | -27.3% \ -49.4% |
| CVaR 95 \ 99 | | | | -37.8% \ -53.1% | | -42.7% \ -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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Nov-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|---|----------|---------|----------|------------------|
| Solactive United States ESG 25 Index TR | SOUSESQT | DE | USD | 50.02% |
| Solactive Eurozone ESG 25 Index TR | SOEZESQT | DE | EUR | 45.05% |
| Solactive Japan ESG 25 Index TR | SOJPESQT | DE | JPY | 4.93% |

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