

FACTSHEET - AS OF 12-Jun-2025

NAI – Der Natur-Aktien-Index

DESCRIPTION

The NAI is intended to be an indicator for the economic success of companies which globally contribute to ecologically and socially sustainable ways of doing business. It is designed in such a way that the relative potentials of sustainable investments become visible through comparison with established international stock market indices. The NAI board reviews which companies are included in the NAI and which companies are excluded from it.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000A1A4ZT2 / A1A4ZT	Base Value / Base Date	1000 Points / 01.04.1997
Bloomberg / Reuters	NAI Index / .NAI	Last Price	18819.07
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 01.04.1997
Index Members	30		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.09%	3.00%	1.43%	9.06%	5.87%	1781.91%
Performance (p.a.)						10.97%
Volatility (p.a.)	11.19%	19.46%	17.67%	16.66%	17.79%	18.51%
High	18950.08	18950.08	18950.08	18950.08	18950.08	21235.34
Low	18431.53	16125.42	16125.42	16125.42	16125.42	965.59
Sharpe Ratio*	-0.28	0.43	-0.08	0.30	0.53	0.36
Max. Drawdown	-2.74%	-13.37%	-14.09%	-14.54%	-14.09%	-58.19%
VaR 95 \ 99				-26.0% \ -44.7%		-27.8% \ -54.9%
CVaR 95 \ 99				-40.5% \ -78.9%		-45.8% \ -82.4%

* 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

- USD 35.8%
- EUR 10.9%
- GBp 10.6%
- JPY 9.6%
- Others 33.1%



COMPOSITION BY COUNTRIES

- US 32.9%
- GB 10.6%
- DE 10.1%
- JP 9.6%
- Others 36.8%



TOP COMPONENTS AS OF 12-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
GEBERIT AG	GEBN SE Equity	CH	CHF	4.41%
SIMS LTD	SGM AT Equity	AU	AUD	4.29%
STEICO SE	ST5 GY Equity	DE	EUR	4.05%
SCATEC ASA	SCATC NO Equity	NO	NOK	4.04%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	3.96%
BILLERUD AB	BILL SS Equity	SE	SEK	3.91%
SMITH & NEPHEW PLC	SN/ LN Equity	GB	GBp	3.88%
TOMRA SYSTEMS ASA	TOM NO Equity	NO	NOK	3.88%
KINGFISHER PLC	KGF LN Equity	GB	GBp	3.85%
SIGNIFY NV	LIGHT NA Equity	NL	EUR	3.74%
EAST JAPAN RAILWAY CO	9020 JT Equity	JP	JPY	3.73%
ORMAT TECHNOLOGIES INC	ORA UN Equity	US	USD	3.71%
NVIDIA CORP	NVDA UW Equity	US	USD	3.37%
KURITA WATER INDUSTRIES LTD	6370 JT Equity	JP	JPY	3.35%
SVENSKA CELLULOSA AKTIEBOLAGET CLASS B	SCAB SS Equity	SE	SEK	3.32%

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