

FACTSHEET - AS OF 24-Mar-2023

Solactive CIMalgo Sustainable Global Equity Selection Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCXS4 / SLOCXS	Base Value / Base Date	1000.0 Points / 08.01.2014
Bloomberg / Reuters	SOCIMESG Index / .SOCIMESG	Last Price	1659.82
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	08:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.01.2014
Index Members	100		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.62%	1.43%	7.79%	-4.29%	0.96%	65.98%
Performance (p.a.)						5.66%
Volatility (p.a.)	6.88%	7.66%	10.11%	9.81%	7.74%	9.84%
High	1677.60	1734.24	1734.24	1743.44	1734.24	1771.75
Low	1634.76	1634.76	1460.99	1460.99	1634.76	973.85
Sharpe Ratio*	-1.72	0.18	1.18	-0.91	-0.04	0.11
Max. Drawdown	-2.55%	-5.74%	-5.74%	-16.20%	-5.74%	-30.93%
VaR 95 \ 99				-15.9% \ -22.6%		-13.5% \ -26.9%
CVaR 95 \ 99				-20.2% \ -26.1%		-23.5% \ -46.9%

* 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

- USD 32.8%
- JPY 24.8%
- HKD 13.8%
- CAD 8.0%
- Others 20.6%



COMPOSITION BY COUNTRIES

- US 28.1%
- JP 24.8%
- CA 8.0%
- HK 5.8%
- Others 33.3%



TOP COMPONENTS AS OF 24-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
TELENET GROUP HOLDING NV	TNET BB Equity	BE	EUR	1.25%
KAWASAKI KISEN KAISHA LTD	9107 JT Equity	JP	JPY	1.23%
SAIA INC	SAIA UW Equity	US	USD	1.20%
DISCO CORP ORD	6146 JT Equity	JP	JPY	1.18%
NISSIN FOODS HOLDINGS CO LTD	2897 JT Equity	JP	JPY	1.17%
WORKDAY INC	WDAY UW Equity	US	USD	1.17%
TELENOR ASA	TEL NO Equity	NO	NOK	1.16%
Z HOLDINGS CORP	4689 JT Equity	JP	JPY	1.15%
DAIFUKU CO LTD	6383 JT Equity	JP	JPY	1.15%
COSCO SHIPPING HOLDINGS CO LTD	1919 HK Equity	CN	HKD	1.14%

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