

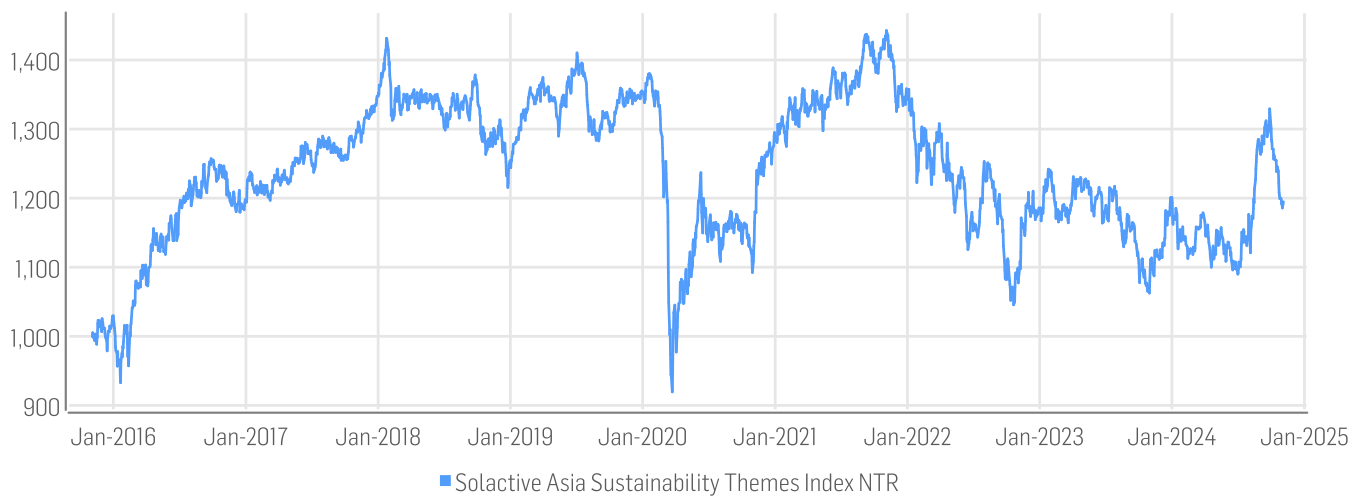
FACTSHEET - AS OF 04-Nov-2024

Solactive Asia Sustainability Themes Index NTR

DESCRIPTION

The Solactive Asia Sustainability Themes Index NTR aims at representing liquid developed market securities focused on providing access to multi-thematic sustainability solutions providers, using a process leveraging both "do no harm" and "best-in-class" approaches. The index calculates as an NTR version in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFAD7 / SLOFAD	Base Value / Base Date	1000 Points / 04.11.2015
Bloomberg / Reuters	SOLASTN Index/ .SOLASTN	Last Price	1194.70
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 04.11.2015
Index Members	11		

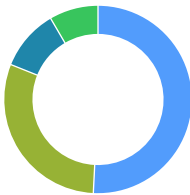
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.03%	3.73%	5.56%	9.50%	-0.53%	19.47%
Performance (p.a.)						2.00%
Volatility (p.a.)	9.17%	13.80%	14.64%	13.73%	13.64%	13.88%
High	1270.68	1329.28	1329.28	1329.28	1329.28	1442.61
Low	1185.72	1151.79	1089.98	1087.47	1089.98	919.55
Sharpe Ratio*	-6.33	0.80	0.46	0.35	-0.40	-0.21
Max. Drawdown	-6.74%	-10.80%	-10.80%	-10.80%	-10.80%	-35.76%
VaR 95 \ 99				-20.5% \ -30.2%		-21.3% \ -39.7%
CVaR 95 \ 99				-28.0% \ -41.2%		-32.1% \ -50.6%

* 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).

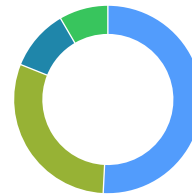
COMPOSITION BY CURRENCIES

- JPY 50.8%
- AUD 30.3%
- SGD 10.5%
- HKD 8.4%



COMPOSITION BY COUNTRIES

- JP 50.8%
- AU 30.3%
- SG 10.5%
- HK 8.4%



TOP COMPONENTS AS OF 04-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
BRAMBLES LTD	BXB AT Equity	AU	AUD	12.19%
VICINITY CENTRES	VCX AT Equity	AU	AUD	11.10%
FUJIFILM HOLDINGS CORP ORD	4901 JT Equity	JP	JPY	10.57%
CAPITALAND INTEGRATED COMMERCIAL TRUST	CICT SP Equity	SG	SGD	10.52%
NIPPON BUILDING FUND INC.	8951 JT Equity	JP	JPY	9.15%
MTR CORPORATION LTD	66 HK Equity	HK	HKD	8.42%
SHIMANO INC	7309 JT Equity	JP	JPY	8.37%
JAPAN METROPOLITAN FUND INVESTMENT CORP	8953 JT Equity	JP	JPY	7.99%
CENTRAL JAPAN RAILWAY CO	9022 JT Equity	JP	JPY	7.51%
NOMURA REAL ESTATE MASTER FUND INC	3462 JT Equity	JP	JPY	7.21%

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