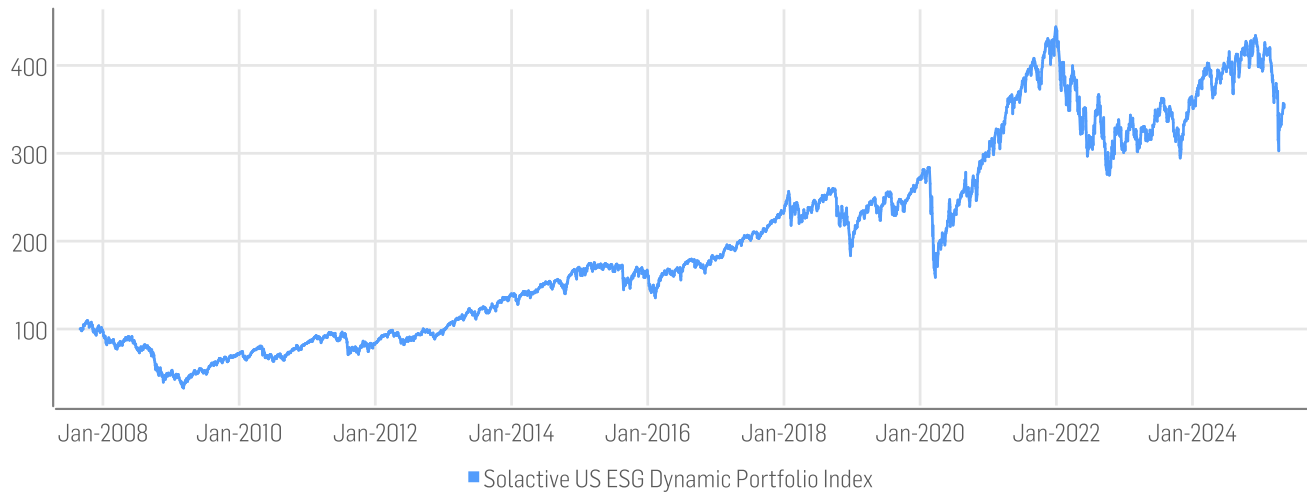


FACTSHEET - AS OF 07-May-2025

Solactive US ESG Dynamic Portfolio Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

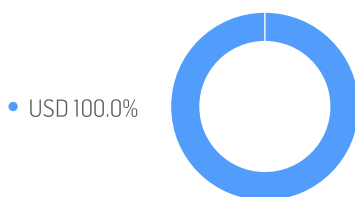
ISIN / WKN	DE000SLOFJ32 / SLOFJ3	Base Value / Base Date	100 Points / 31.08.2007
Bloomberg / Reuters	SBVESGUD Index / .SBVESGUD	Last Price	355.98
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Excess Return	Calculation	08:00am to 10:53pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.08.2007
Index Members	73		

STATISTICS

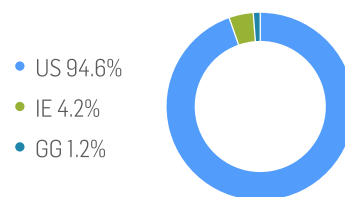
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	14.21%	-14.67%	-16.76%	-7.58%	-10.82%	255.98%
Performance (p.a.)						7.44%
Volatility (p.a.)	55.66%	43.98%	33.95%	27.61%	38.56%	28.33%
High	356.95	420.34	434.20	434.20	426.06	444.01
Low	302.73	302.73	302.73	302.73	302.73	32.70
Sharpe Ratio*	7.18	-1.18	-1.04	-0.44	-0.84	0.11
Max. Drawdown	-5.54%	-27.98%	-30.28%	-30.28%	-28.95%	-70.18%
VaR 95 \ 99				-42.3% \ -90.4%		-45.5% \ -83.6%
CVaR 95 \ 99				-67.9% \ -128.7%		-71.4% \ -116.7%

* 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 07-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SPDR S&P 500 ETF	SPY UP Equity	US	USD	37.21%

DISCLAIMER

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