FACTSHEET - AS OF 20-May-2025
Solactive Transatlantic ESG Risk Improvers Index PR

DESCRIPTION

The Index is a rules-based strategy that represents the performance of certain securities in the Eurozone and United States which are selected and weighted periodically by the Index Administrator by reference to an ESG criteria and data provided by Sustainalytics and Arabesque.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	SL0L44	Base Value / Base Date	1000 Points / 02.01.2017
Bloomberg / Reuters	/ .SOLTERIP	Last Price	2464.16
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.01.2017
Index Members	100		

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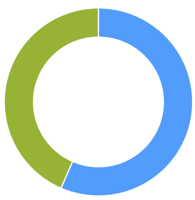
STATISTICS

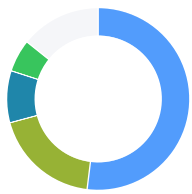
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	11.36%	-4.34%	3.87%	9.10%	2.68%	146.42%
Performance (p.a.)						11.48%
Volatility (p.a.)	16.51%	22.02%	16.90%	15.02%	18.45%	16.17%
High	2470.71	2576.02	2576.02	2576.02	2576.02	2576.02
Low	2169.48	2141.95	2141.95	2109.30	2141.95	968.37
Sharpe Ratio*	16.26	-0.85	0.35	0.47	0.27	0.58
Max. Drawdown	-1.96%	-16.85%	-16.85%	-16.85%	-16.85%	-32.38%
VaR 95 \ 99				-25.3% \ -51.3%		-24.3% \ -47.5%
CVaR 95 \ 99				-41.2% \ -82.0%		-40.2% \ -72.6%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	1.65%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.48%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	1.40%
CAIXABANK SA	CABK SQ Equity	ES	EUR	1.35%
UNICREDIT SPA	UCG IM Equity	IT	EUR	1.34%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	1.31%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	1.31%
VINCI SA	DG FP Equity	FR	EUR	1.26%
CREDIT AGRICOLE SA	ACA FP Equity	FR	EUR	1.25%
ING GROEP NV	INGA NA Equity	NL	EUR	1.24%

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