

FACTSHEET - AS OF 19-May-2025

Solactive Transatlantic ESG Risk Improvers Index 5% AR

DESCRIPTION

Solactive Transatlantic ESG Risk Improvers Index 5% AR aims to track the performance of the Solactive Transatlantic ESG Risk Improvers Index NTR adjusted for a synthetic dividend of 5% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0L47	Base Value / Base Date	1000 Points / 02.01.2017
Bloomberg / Reuters	SOLTERI5 Index/ .SOLTERI5	Last Price	1852.13
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	9:00 am to 10:53 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.01.2017
Index Members	100		

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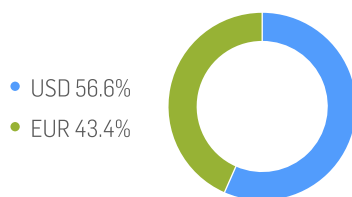
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STATISTICS

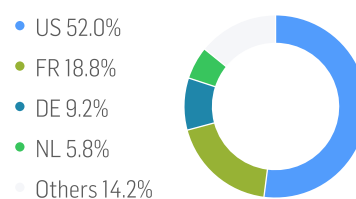
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	11.46%	-4.84%	3.10%	5.33%	1.60%	85.21%
Performance (p.a.)						7.72%
Volatility (p.a.)	16.91%	22.10%	16.93%	15.03%	18.57%	16.17%
High	1856.73	1946.38	1946.38	1946.38	1946.38	1946.38
Low	1628.50	1609.44	1609.44	1609.44	1609.44	872.11
Sharpe Ratio*	16.11	-0.92	0.25	0.22	0.11	0.34
Max. Drawdown	-2.00%	-17.31%	-17.31%	-17.31%	-17.31%	-32.60%
VaR 95 \ 99				-26.0% \ -51.5%		-24.4% \ -47.6%
CVaR 95 \ 99				-41.4% \ -82.2%		-40.5% \ -72.9%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	1.62%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.47%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	1.39%
CAIXABANK SA	CABK SQ Equity	ES	EUR	1.35%
UNICREDIT SPA	UCG IM Equity	IT	EUR	1.34%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	1.31%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	1.31%
VINCI SA	DG FP Equity	FR	EUR	1.27%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	1.27%
ING GROEP NV	INGA NA Equity	NL	EUR	1.26%

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