

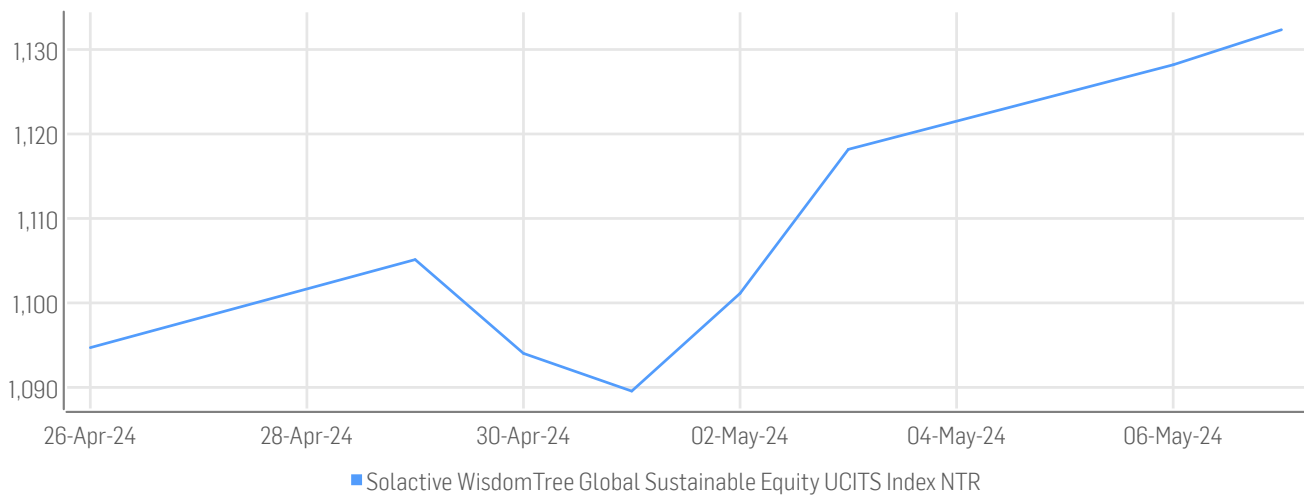
FACTSHEET - AS OF 07-May-2024

Solactive WisdomTree Global Sustainable Equity UCITS Index NTR

DESCRIPTION

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HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOMDD	Base Value / Base Date	1000 Points / 01.05.2024
Bloomberg / Reuters	/.SOLWTGSN	Last Price	1132.34
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 01.05.2024
Index Members	106		

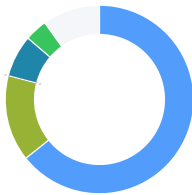
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance					3.44%	3.93%
Performance (p.a.)						942.74%
Volatility (p.a.)					14.28%	11.78%
High					1132.34	1132.34
Low					1089.56	1089.56
Sharpe Ratio*					14.13	79.55
Max. Drawdown					-1.41%	0.00%
VaR 95 \ 99						-6.5% \ -6.5%
CVaR 95 \ 99						

* 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).

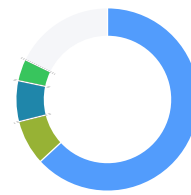
COMPOSITION BY CURRENCIES

- USD 64.3%
- EUR 14.8%
- JPY 7.2%
- CHF 3.9%
- Others 9.9%



COMPOSITION BY COUNTRIES

- US 63.1%
- FR 8.0%
- JP 7.2%
- CH 3.9%
- Others 17.8%



TOP COMPONENTS AS OF 07-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.94%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.50%
APPLE INC	AAPL UW Equity	US	USD	4.00%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.75%
MERCK & CO. INC.	MRK UN Equity	US	USD	2.71%
DANAHER CORP	DHR UN Equity	US	USD	2.43%
ECOLAB INC	ECL UN Equity	US	USD	2.39%
TEXAS INSTRUMENTS INC	TXN UW Equity	US	USD	2.36%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	2.29%
EDWARDS LIFESCIENCES CORP	EW UN Equity	US	USD	2.29%

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