

FACTSHEET - AS OF 18-Jun-2025

Solactive Transatlantic ESG 50 Index NTR

DESCRIPTION

The Solactive Transatlantic ESG 50 Index NTR aims to track the performance of the 50 largest companies in Eurozone and United States that exhibit low ESG Risk Score relative to their industry peer while not violating certain ESG standards regarding controversies and/or activity in defined sectors. The index is calculated as a Net Total Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0MV4	Base Value / Base Date	1000 Points / 27.02.2015
Bloomberg / Reuters	/ .STESG50N	Last Price	3923.67
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:55 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to
Index Members	50		

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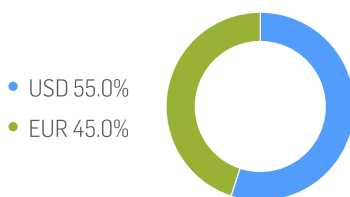
Solactive Transatlantic ESG 50 Index NTR

STATISTICS

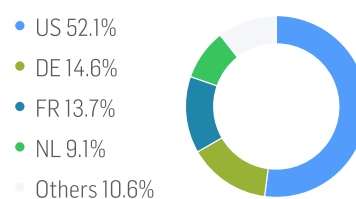
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.70%	2.31%	-2.45%	1.93%	-2.06%	292.37%
Performance (p.a.)						14.19%
Volatility (p.a.)	13.91%	26.45%	22.43%	19.92%	22.79%	18.00%
High	4041.89	4054.10	4224.75	4224.75	4224.75	4224.75
Low	3908.73	3338.51	3338.51	3338.51	3338.51	889.21
Sharpe Ratio*	-2.18	0.29	-0.30	0.00	-0.28	0.68
Max. Drawdown	-3.07%	-15.02%	-20.98%	-20.98%	-20.98%	-30.69%
VaR 95 \ 99				-33.6% \ -52.4%		-27.9% \ -50.7%
CVaR 95 \ 99				-50.2% \ -85.5%		-43.6% \ -73.1%

* 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 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	11.72%
SAP SE	SAP GY Equity	DE	EUR	6.53%
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.47%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	4.27%
NETFLIX INC	NFLX UW Equity	US	USD	3.72%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.29%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	3.18%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.96%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	2.57%
HOME DEPOT INC	HD UN Equity	US	USD	2.51%

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