

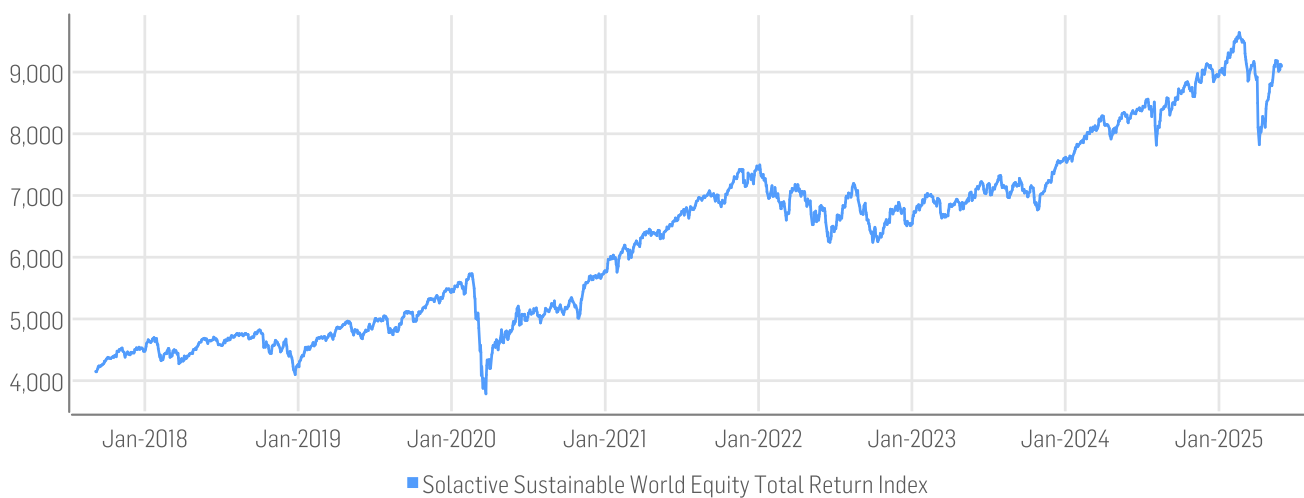
FACTSHEET - AS OF 30-May-2025

Solactive Sustainable World Equity Total Return Index

DESCRIPTION

The Index tracks the performance of a selection of the top 250 shares from global developed markets which have been screened according to sustainability criteria's set by Vigeo EIRIS. The selection model filters the shares according to a liquidity threshold of EUR 25 million 6-month ADV and includes subsequently the top ranked shares based on free-float adjusted market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3V47 / SLA3V4	Base Value / Base Date	2500 Points / 22.04.2013
Bloomberg / Reuters	TTMTTSWE / .TSWE	Last Price	9092.85
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 23.08.2017
Index Members	250		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.09%	-4.31%	0.65%	10.20%	1.65%	119.04%
Performance (p.a.)						10.68%
Volatility (p.a.)	11.44%	20.81%	15.68%	13.86%	16.83%	13.86%
High	9189.79	9468.55	9640.52	9640.52	9640.52	9640.52
Low	8652.06	7822.49	7822.49	7815.16	7822.49	3785.56
Sharpe Ratio*	7.08	-0.89	-0.05	0.59	0.11	0.61
Max. Drawdown	-1.94%	-17.68%	-18.86%	-18.86%	-18.86%	-33.97%
VaR 95 \ 99				-18.8% \ -62.5%		-19.6% \ -40.4%
CVaR 95 \ 99				-40.8% \ -75.9%		-34.7% \ -67.5%

* 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 38.3%
- EUR 20.7%
- JPY 16.0%
- GBp 7.5%
- Others 17.6%



COMPOSITION BY COUNTRIES

- US 36.3%
- JP 16.0%
- GB 7.1%
- DE 6.1%
- Others 34.5%



TOP COMPONENTS AS OF 30-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	0.57%
BROADCOM INC	AVGO UW Equity	US	USD	0.50%
NETFLIX INC	NFLX UW Equity	US	USD	0.50%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	0.50%
INTUIT INC	INTU UW Equity	US	USD	0.49%
NEC CORP ORD	6701 JT Equity	JP	JPY	0.48%
BOOKING HOLDINGS INC	BKNG UW Equity	US	USD	0.48%
TESCO PLC	TSCO LN Equity	GB	GBp	0.48%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	0.48%
MICROSOFT CORP	MSFT UW Equity	US	USD	0.47%

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