

FACTSHEET - AS OF 25-Apr-2024

Solactive ISS ESG Sustainability Eurozone 30 Index NTR

DESCRIPTION

The Solactive ISS ESG Sustainability Eurozone 30 Index aims to track the price movements of Developed Markets Eurozone securities that fulfill ambitious absolute ESG performance requirements. These companies, categorized as "Prime" by ISS ESG, the responsible investment arm of Institutional Shareholder Services (ISS), achieve or exceed the sector-specific performance requirements defined by ISS based on the ESG risk exposure and impact of their respective business model and value chain (absolute best-in-class approach). In addition, only companies operating in accordance with market standards on ESG controversy screens are eligible for inclusion. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of involvement in defined activities. The indices aim to cover current and future regulation on ESG investments. The index is calculated as a NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

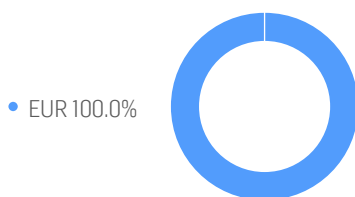
| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SL0A881 / SL0A88 | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SESEZ30N | Last Price | 1587,50 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 08.05.2017 |
| Index Members | 29 | | |

STATISTICS

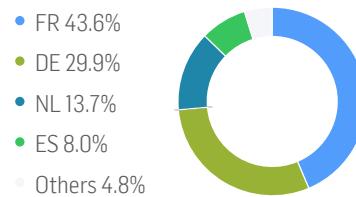
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.10% | 5.53% | 24.53% | 16.15% | 7.77% | 58.75% |
| Performance (p.a.) | | | | | | 6.86% |
| Volatility (p.a.) | 10.73% | 9.59% | 9.90% | 11.93% | 10.31% | 19.05% |
| High | 1609.36 | 1609.36 | 1609.36 | 1609.36 | 1609.36 | 1609.36 |
| Low | 1555.35 | 1491.75 | 1277.81 | 1274.84 | 1433.18 | 671.68 |
| Sharpe Ratio* | -1.54 | 2.14 | 5.27 | 1.05 | 2.15 | 0.16 |
| Max. Drawdown | -3.36% | -3.36% | -3.36% | -11.34% | -3.36% | -38.93% |
| VaR 95 \ 99 | | | | -19.8% \ -27.9% | | -27.9% \ -58.3% |
| CVaR 95 \ 99 | | | | -26.5% \ -39.8% | | -46.4% \ -81.2% |

* 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 25-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------|----------------|---------|----------|------------------|
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 12.71% |
| SIEMENS AG | SIE GY Equity | DE | EUR | 7.88% |
| SCHNEIDER ELECTRIC SE | SU FP Equity | FR | EUR | 6.77% |
| SANOFI SA | SAN FP Equity | FR | EUR | 6.61% |
| L OREAL SA | OR FP Equity | FR | EUR | 6.07% |
| ALLIANZ SE | ALV GY Equity | DE | EUR | 6.06% |
| AIR LIQUIDE SA | AI FP Equity | FR | EUR | 5.82% |
| BANCO SANTANDER SA | SAN SQ Equity | ES | EUR | 4.79% |
| BNP PARIBAS SA | BNP FP Equity | FR | EUR | 4.30% |
| AXA SA | CS FP Equity | FR | EUR | 3.61% |

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