

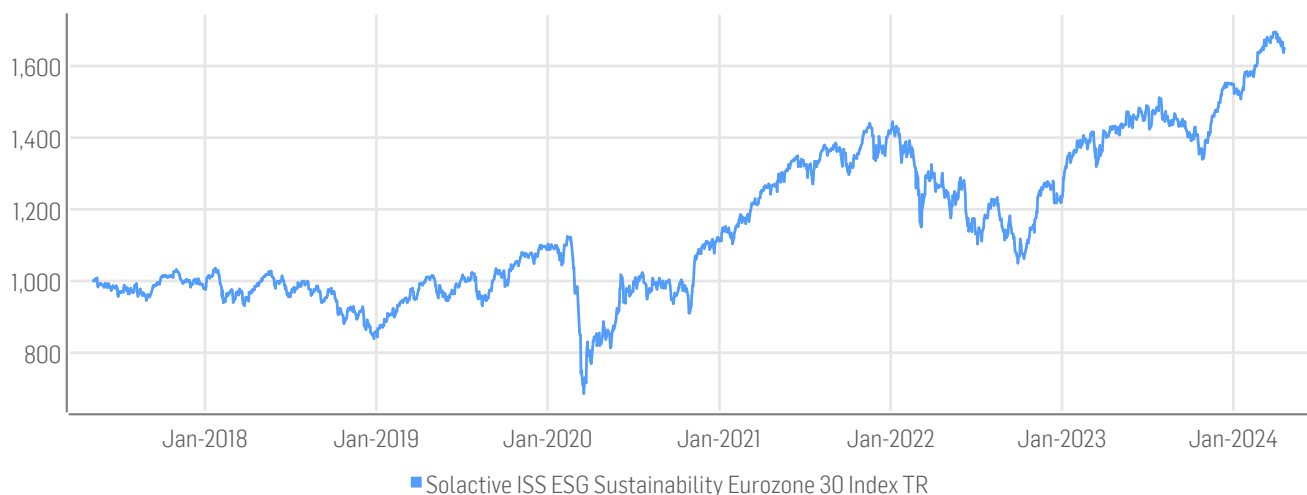
# FACTSHEET - AS OF 19-Apr-2024

## Solactive ISS ESG Sustainability Eurozone 30 Index TR

### 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 TR version in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

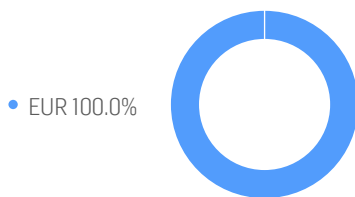
ISIN / WKN	DE000SLOA899 / SLOA89	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SESEZ30T	Last Price	1647.40
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	29		

## STATISTICS

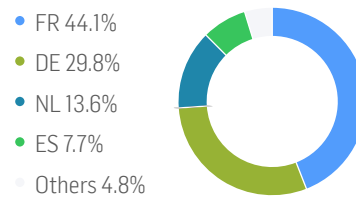
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.04%	8.00%	21.64%	15.59%	6.31%	64.74%
Performance (p.a.)						7.45%
Volatility (p.a.)	10.07%	10.20%	10.03%	11.93%	10.23%	19.05%
High	1694.48	1694.48	1694.48	1694.48	1694.48	1694.48
Low	1637.67	1533.39	1340.04	1340.04	1507.97	686.30
Sharpe Ratio*	-1.57	3.21	4.48	1.00	1.78	0.19
Max. Drawdown	-3.35%	-3.35%	-3.35%	-11.34%	-3.35%	-38.94%
VaR 95 \ 99				-19.7% \ -27.9%		-27.7% \ -58.4%
CVaR 95 \ 99				-26.5% \ -39.8%		-46.3% \ -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 19-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	12.64%
SIEMENS AG	SIE GY Equity	DE	EUR	7.98%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	6.74%
SANOFI SA	SAN FP Equity	FR	EUR	6.38%
L OREAL SA	OR FP Equity	FR	EUR	6.26%
ALLIANZ SE	ALV GY Equity	DE	EUR	6.12%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	6.03%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	4.62%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	4.23%
AXA SA	CS FP Equity	FR	EUR	3.66%

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