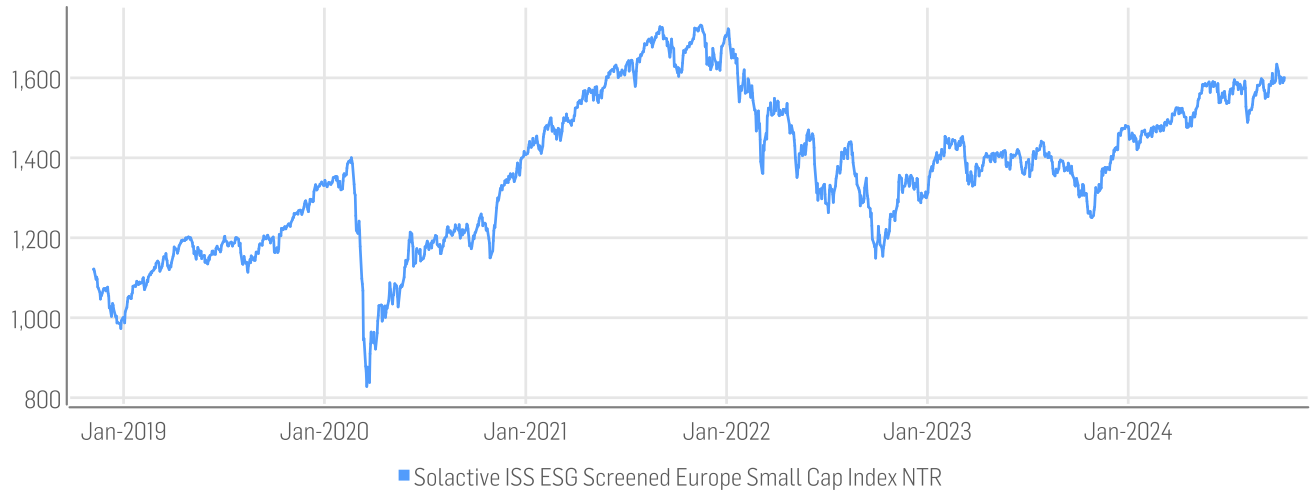
FACTSHEET - AS OF 11-Oct-2024
Solactive ISS ESG Screened Europe Small Cap Index NTR

DESCRIPTION

The Solactive ISS ESG Screened Europe Small Cap Index NTR is part of the Solactive ISS ESG Screened Index Series, which aims to track various size and regional segments of the global stock market including only companies operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The Indices aim to cover current and future regulation on ESG investments and also include a focus on issues related to climate change. Starting from its base universe, the Solactive GBS Europe Small Cap Index, the Solactive ISS ESG Screened Europe Small Cap Index NTR excludes all stocks breaching the abovementioned ESG compliance criteria. The index is calculated as a Net Total Return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0AU57 / SL0AU5	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	SESGEUSN Index / .SESGEUSN	Last Price	1600.79
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.2018
Index Members	586		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.09%	0.34%	6.54%	22.17%	8.27%	60.08%
Performance (p.a.)						8.48%
Volatility (p.a.)	13.53%	13.85%	12.68%	12.41%	11.75%	18.32%
High	1634.37	1634.37	1634.37	1634.37	1634.37	1732.02
Low	1552.88	1488.72	1476.16	1250.42	1420.19	828.01
Sharpe Ratio*	3.06	-0.15	0.81	1.54	0.62	0.28
Max. Drawdown	-2.95%	-6.69%	-6.69%	-6.69%	-6.69%	-40.87%
VaR 95 \ 99				-20.1% \ -28.6%		-28.1% \ -51.4%
CVaR 95 \ 99				-27.3% \ -44.6%		-45.5% \ -78.9%

* 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

- EUR 48.0%
- GBp 21.8%
- CHF 15.3%
- SEK 6.9%
- Others 8.0%

COMPOSITION BY COUNTRIES

- GB 19.8%
- CH 15.9%
- FR 14.5%
- DE 12.4%
- Others 37.4%

TOP COMPONENTS AS OF 11-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	1.63%
COMMERZBANK AG	CBK GY Equity	DE	EUR	1.21%
SONOVA HOLDING AG	SOON SE Equity	CH	CHF	1.21%
SANDOZ GROUP AG	SDZ SE Equity	CH	CHF	1.18%
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	0.93%
VAT GROUP AG	VACN SE Equity	CH	CHF	0.86%
JULIUS BAER GRUPPE AG	BAER SE Equity	CH	CHF	0.83%
COVESTRO AG	1COV GY Equity	DE	EUR	0.80%
NN GROUP NV	NN NA Equity	NL	EUR	0.80%
AKZO NOBEL NV	AKZA NA Equity	NL	EUR	0.79%

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The index is launched on 31-Dec-2018. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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