

FACTSHEET - AS OF 20-May-2025

Solactive ISS ESG Screened Paris Aligned Europe Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC1L6 / SLOC1L	Base Value / Base Date	1000 Points / 16.05.2018
Bloomberg / Reuters	/ .SSPABEUP	Last Price	1478.47
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 16.05.2018
Index Members	341		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	9.92%	-0.45%	10.31%	5.96%	8.71%	47.85%
Performance (p.a.)						5.73%
Volatility (p.a.)	10.39%	22.66%	17.34%	14.96%	19.01%	16.13%
High	1478.47	1508.16	1508.16	1508.16	1508.16	1508.16
Low	1344.59	1248.89	1248.89	1248.89	1248.89	740.38
Sharpe Ratio*	20.62	-0.18	1.15	0.26	1.17	0.22
Max. Drawdown	-0.93%	-17.19%	-17.19%	-17.19%	-17.19%	-33.91%
VaR 95 \ 99				-22.8% \ -54.1%		-25.1% \ -51.1%
CVaR 95 \ 99				-41.3% \ -75.3%		-40.9% \ -71.7%

* 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 51.4%
- GBp 18.5%
- CHF 15.7%
- SEK 6.3%
- Others 8.2%



COMPOSITION BY COUNTRIES

- GB 18.2%
- CH 15.7%
- DE 14.1%
- FR 13.0%
- Others 38.9%



TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	3.22%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.90%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	2.48%
NESTLE SA	NESN SE Equity	CH	CHF	2.42%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.32%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.29%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	2.15%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.13%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.78%
UNILEVER PLC	ULVR LN Equity	GB	GBp	1.77%

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