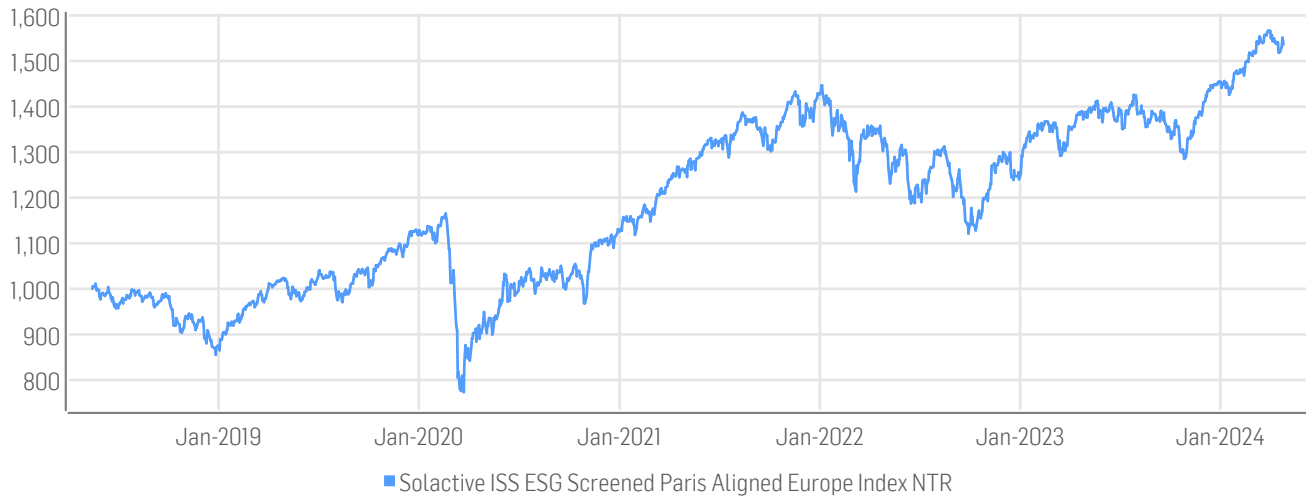


FACTSHEET - AS OF 25-Apr-2024

Solactive ISS ESG Screened Paris Aligned Europe Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC1M4 / SLOC1M	Base Value / Base Date	1000 Points / 16.05.2018
Bloomberg / Reuters	SSPABEUN Index/ .SSPABEUN	Last Price	1536.47
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	371		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.57%	4.32%	19.56%	10.69%	5.62%	53.65%
Performance (p.a.)						7.49%
Volatility (p.a.)	9.06%	8.21%	8.35%	10.05%	8.50%	16.40%
High	1566.35	1566.35	1566.35	1566.35	1566.35	1566.35
Low	1517.91	1468.55	1288.90	1285.10	1425.62	773.29
Sharpe Ratio*	-2.36	1.80	4.77	0.69	1.71	0.22
Max. Drawdown	-3.09%	-3.09%	-3.09%	-9.86%	-3.09%	-33.64%
VaR 95 \ 99				-16.9% \ -22.3%		-25.2% \ -51.1%
CVaR 95 \ 99				-22.0% \ -33.3%		-41.0% \ -72.1%

* 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 50.0%
- GBP 18.4%
- CHF 15.0%
- DKK 6.8%
- Others 9.8%



COMPOSITION BY COUNTRIES

- GB 18.2%
- CH 15.0%
- DE 13.4%
- FR 13.4%
- Others 40.1%



TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.43%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.03%
NESTLE SA	NESN SE Equity	CH	CHF	2.94%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	2.67%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.35%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.00%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.92%
SAP SE	SAP GY Equity	DE	EUR	1.80%
UNILEVER PLC	ULVR LN Equity	GB	GBP	1.64%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.41%

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