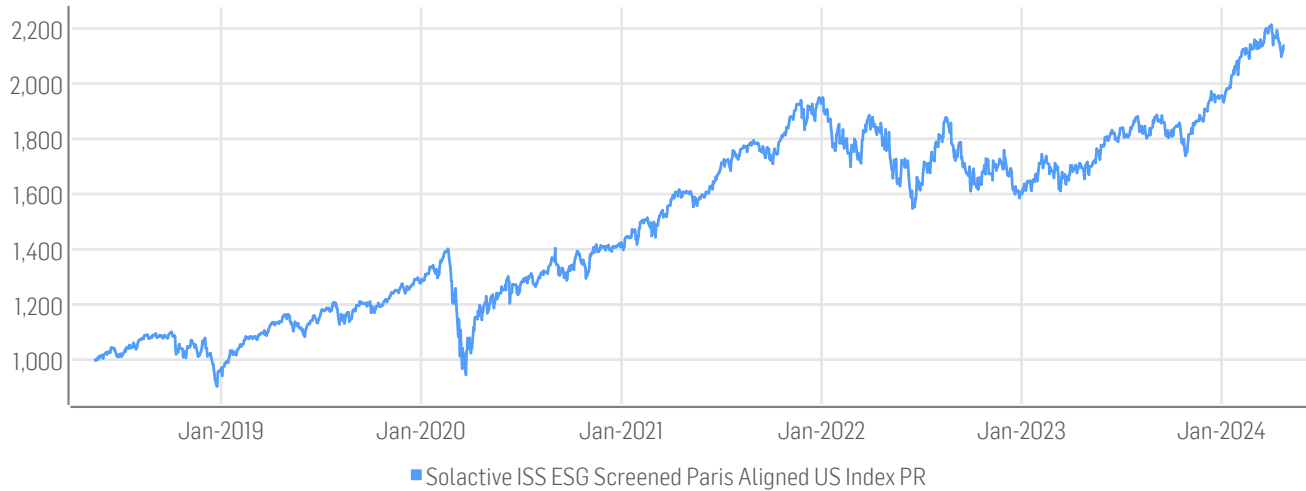


# FACTSHEET - AS OF 23-Apr-2024

## Solactive ISS ESG Screened Paris Aligned US Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

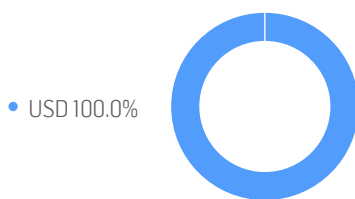
ISIN / WKN	DE000SLOC1S1 / SLOC1S	Base Value / Base Date	1000 Points / 16.05.2018
Bloomberg / Reuters	/ .SSPABUSP	Last Price	2137.65
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 16.05.2018
Index Members	402		

## STATISTICS

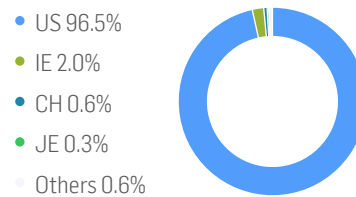
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.83%	4.98%	21.79%	25.48%	9.42%	113.76%
Performance (p.a.)						13.65%
Volatility (p.a.)	13.85%	13.59%	12.42%	12.37%	12.78%	20.68%
High	2213.26	2213.26	2213.26	2213.26	2213.26	2213.26
Low	2097.90	2031.38	1738.77	1669.84	1933.13	904.13
Sharpe Ratio*	-2.41	1.32	3.65	1.78	2.26	0.47
Max. Drawdown	-5.21%	-5.21%	-5.21%	-7.82%	-5.21%	-32.55%
VaR 95 \ 99				-19.5% \ -26.2%		-30.6% \ -60.4%
CVaR 95 \ 99				-23.7% \ -29.7%		-50.9% \ -87.3%

\* 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 23-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	7.69%
APPLE INC	AAPL UW Equity	US	USD	6.37%
NVIDIA CORP	NVDA UW Equity	US	USD	5.37%
META PLATFORMS INC	META UW Equity	US	USD	3.04%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.62%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.33%
ELI LILLY & CO	LLY UN Equity	US	USD	1.88%
BROADCOM INC	AVGO UW Equity	US	USD	1.51%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.49%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	1.42%

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