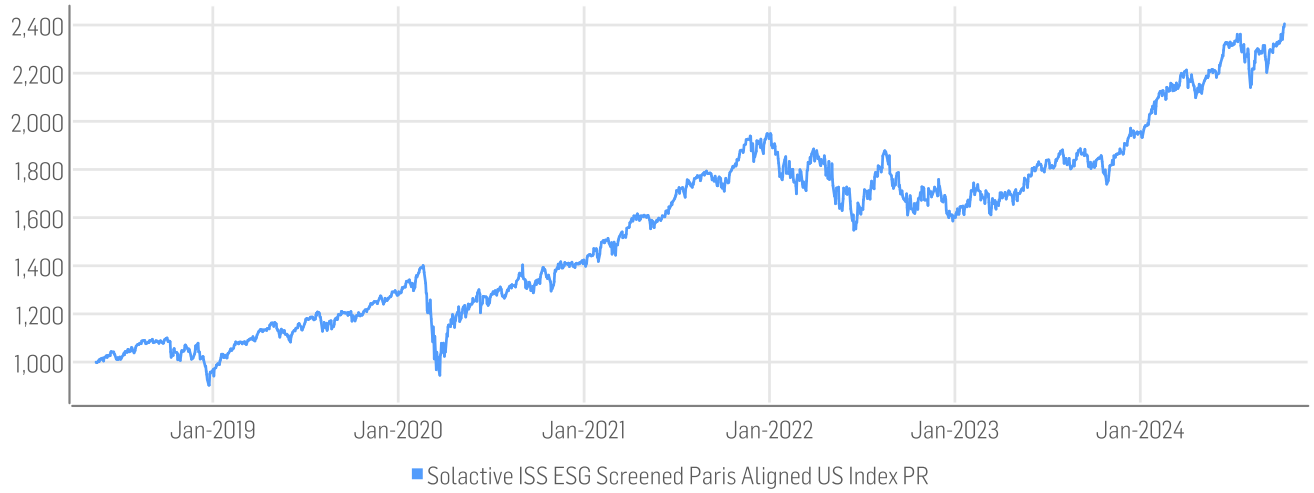
FACTSHEET - AS OF 11-Oct-2024
Solactive ISS ESG Screened Paris Aligned US Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0C1S1 / SL0C1S	Base Value / Base Date	1000 Points / 16.05.2018
Bloomberg / Reuters	/ .SSPABUSP	Last Price	2405.24
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	389		

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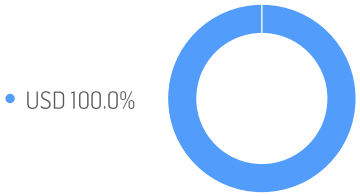
STATISTICS

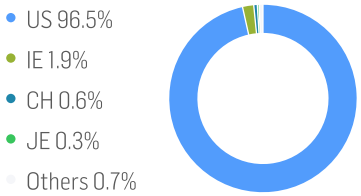
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.22%	2.94%	10.60%	29.86%	23.12%	140.52%
Performance (p.a.)						14.68%
Volatility (p.a.)	10.15%	17.80%	14.42%	13.56%	13.75%	20.29%
High	2405.24	2405.24	2405.24	2405.24	2405.24	2405.24
Low	2285.29	2140.52	2097.90	1738.77	1933.13	904.13
Sharpe Ratio*	8.12	0.51	1.34	1.99	1.95	0.56
Max. Drawdown	-0.90%	-9.38%	-9.38%	-9.38%	-9.38%	-32.55%
VaR 95 \ 99				-21.1% \ -38.1%		-30.6% \ -59.7%
CVaR 95 \ 99				-32.0% \ -49.5%		-50.0% \ -85.6%

* 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 11-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	7.62%
NVIDIA CORP	NVDA UW Equity	US	USD	7.26%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.85%
META PLATFORMS INC	META UW Equity	US	USD	3.18%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.40%
BROADCOM INC	AVGO UW Equity	US	USD	2.14%
ELI LILLY & CO	LLY UN Equity	US	USD	2.10%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.01%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.58%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	1.42%

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