

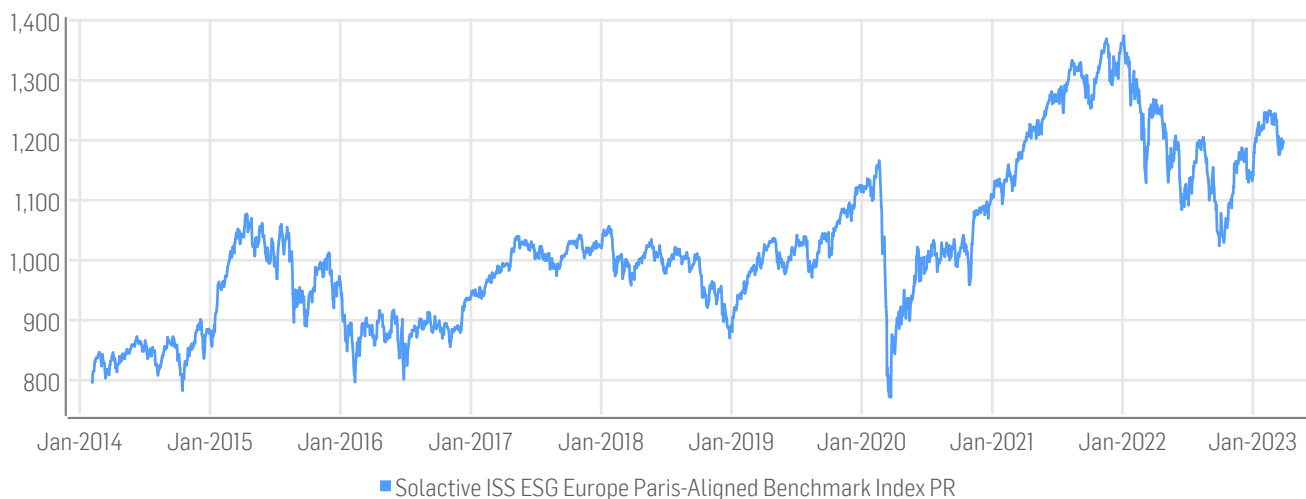
FACTSHEET - AS OF 28-Mar-2023

Solactive ISS ESG Europe Paris-Aligned Benchmark Index PR

DESCRIPTION

The Solactive ISS ESG Europe Paris-Aligned Benchmark Index PR is part of the Solactive ISS ESG Paris-Aligned Benchmark Index Series, which aims to track various size and regional segments of the global stock market. The underlying assets are selected in such a manner that the resulting benchmark portfolio's GHG emissions are aligned with the long-term global warming target of the Paris Climate Agreement, including only companies operating in accordance with market standards for responsible business conduct (Norms-Based Research) and controversial weapons. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. In addition, certain activities are excluded from the index based on fixed revenue thresholds. The series operates in line with the regulations laid out for EU Paris-Aligned Benchmarks (EU PAB) in Commission Delegated Regulation (EU) 2020/1818 of 17 July 2020 supplementing Regulation (EU) 2016/1011 of the European Parliament and European Council as regards the minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks. It is calculated as a PR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOCA00 / SLOCA0 | Base Value / Base Date | 1000 Points / 02.08.2017 |
| Bloomberg / Reuters | / .SPABEUP | Last Price | 1195.40 |
| 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 05.02.2014 |
| Index Members | 360 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.60% | 5.11% | 16.72% | -4.64% | 5.59% | 19.54% |
| Performance (p.a.) | | | | | | 3.21% |
| Volatility (p.a.) | 17.93% | 14.31% | 15.83% | 16.81% | 14.46% | 16.68% |
| High | 1244.27 | 1249.24 | 1249.24 | 1267.06 | 1249.24 | 1374.20 |
| Low | 1176.28 | 1132.16 | 1024.20 | 1024.20 | 1132.16 | 771.68 |
| Sharpe Ratio* | -1.69 | 1.36 | 2.14 | -0.45 | 1.55 | 0.02 |
| Max. Drawdown | -5.46% | -5.84% | -5.84% | -19.17% | -5.84% | -33.82% |
| VaR 95 \ 99 | | | | -30.0% \ -41.0% | | -26.5% \ -51.1% |
| CVaR 95 \ 99 | | | | -37.2% \ -47.9% | | -42.1% \ -72.8% |

* 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 18.7%
- CHF 14.6%
- SEK 7.8%
- Others 8.9%



COMPOSITION BY COUNTRIES

- GB 17.9%
- CH 14.5%
- FR 14.1%
- DE 14.0%
- Others 39.5%



TOP COMPONENTS AS OF 28-Mar-2023

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|-----------------|---------|----------|------------------|
| NESTLE SA | NESN SE Equity | CH | CHF | 3.47% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 2.76% |
| NOVO NORDISK A/S | NOVOB DC Equity | DK | DKK | 2.68% |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity | FR | EUR | 2.45% |
| ASTRAZENECA PLC | AZN LN Equity | GB | GBP | 2.22% |
| NOVARTIS AG | NOVN SE Equity | CH | CHF | 2.21% |
| ROCHE HOLDING AG | ROG SE Equity | CH | CHF | 2.11% |
| UNILEVER PLC | ULVR LN Equity | GB | GBP | 1.43% |
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBP | 1.39% |
| SANOFI SA | SAN FP Equity | FR | EUR | 1.39% |

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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