

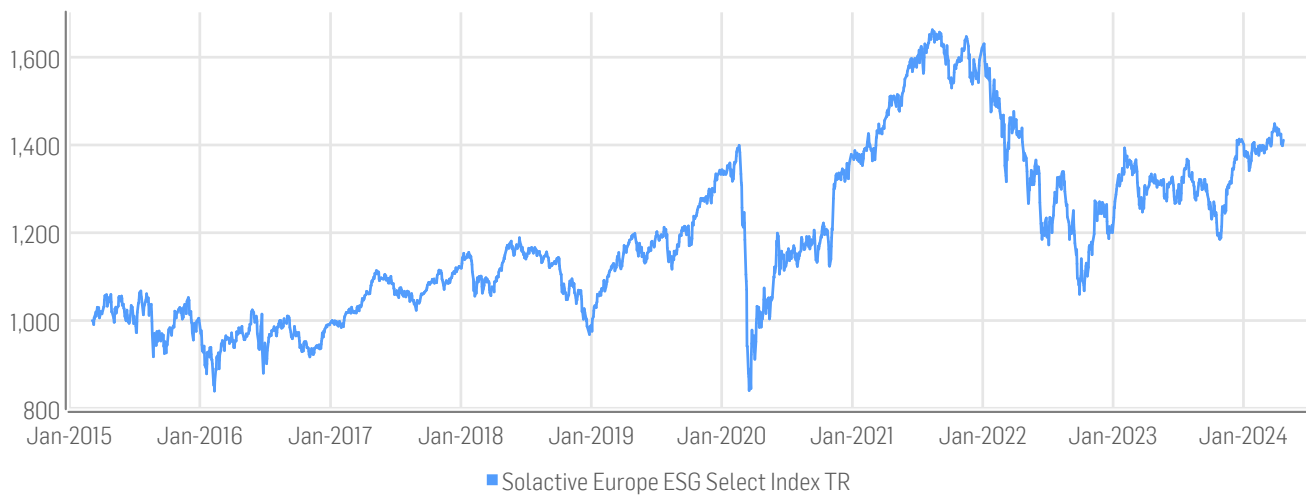
FACTSHEET - AS OF 22-Apr-2024

Solactive Europe ESG Select Index TR

DESCRIPTION

Representation of European securities that score well on their ESG risk score compared to its sector peer group

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEUK3 / SLOEUK	Base Value / Base Date	1000 Points / 06.03.2015
Bloomberg / Reuters	- / .SOSGEUST	Last Price	1411.00
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	TR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.03.2015
Index Members	68		

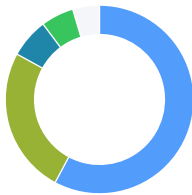
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.25%	3.42%	18.69%	5.89%	0.24%	41.10%
Performance (p.a.)						3.84%
Volatility (p.a.)	10.88%	10.18%	12.72%	13.56%	10.85%	18.92%
High	1448.50	1448.50	1448.50	1448.50	1448.50	1662.63
Low	1398.21	1364.36	1185.04	1185.04	1341.39	839.16
Sharpe Ratio*	-1.67	1.05	2.96	0.15	-0.29	-0.00
Max. Drawdown	-3.47%	-3.47%	-5.10%	-13.36%	-4.71%	-39.93%
VaR 95 \ 99				-22.5% \ -30.4%		-28.8% \ -52.1%
CVaR 95 \ 99				-28.5% \ -41.4%		-45.9% \ -79.8%

* 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).

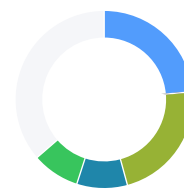
COMPOSITION BY CURRENCIES

- EUR 57.8%
- GBP 25.2%
- CHF 6.8%
- SEK 5.6%
- Others 4.6%



COMPOSITION BY COUNTRIES

- FR 23.6%
- GB 22.2%
- DE 9.2%
- ES 8.7%
- Others 36.4%



TOP COMPONENTS AS OF 22-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ZALANDO SE	ZAL GY Equity	DE	EUR	2.07%
NORSK HYDRO ASA	NHY NO Equity	NO	NOK	1.81%
VALEO SA	FR FP Equity	FR	EUR	1.73%
ANGLO AMERICAN PLC	AAL LN Equity	GB	GBP	1.69%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	1.64%
3I GROUP PLC ORD	III LN Equity	GB	GBP	1.64%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	1.62%
WPP PLC	WPP LN Equity	JE	GBP	1.61%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	1.61%
KINGFISHER PLC	KGF LN Equity	GB	GBP	1.59%

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