

# FACTSHEET - AS OF 08-Nov-2024

## Solactive ISS ESG Screened DM Technology 5% Cap Index PR

### DESCRIPTION

The Solactive ISS ESG Screened Index Series aims to track various size and regional segments of the global stock market including only companies operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The Indices aim to cover current and future regulation on ESG investments and also include a focus on issues related to climate change.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOGYA	Base Value / Base Date	1000 Points / 07.11.2018
Bloomberg / Reuters	/ .SESGTECP	Last Price	2533.54
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 07.11.2018
Index Members	260		

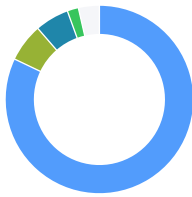
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.35%	15.10%	15.58%	36.42%	28.96%	153.35%
Performance (p.a.)						16.75%
Volatility (p.a.)	17.59%	16.67%	18.23%	16.55%	17.31%	21.62%
High	2533.54	2533.54	2533.54	2533.54	2533.54	2533.54
Low	2384.93	2181.45	2105.89	1857.12	1914.61	849.64
Sharpe Ratio*	3.69	4.43	1.70	2.05	1.80	0.63
Max. Drawdown	-3.37%	-5.77%	-12.98%	-12.98%	-12.98%	-33.40%
VaR 95 \ 99				-26.9% \ -49.8%		-32.8% \ -59.0%
CVaR 95 \ 99				-40.2% \ -58.0%		-51.8% \ -83.7%

\* 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).

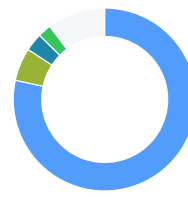
## COMPOSITION BY CURRENCIES

- USD 82.1%
- EUR 6.6%
- JPY 5.8%
- CAD 1.9%
- Others 3.6%



## COMPOSITION BY COUNTRIES

- US 78.4%
- JP 5.8%
- NL 3.2%
- DE 2.4%
- Others 10.2%



## TOP COMPONENTS AS OF 08-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.42%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.93%
META PLATFORMS INC	META UW Equity	US	USD	4.86%
BROADCOM INC	AVGO UW Equity	US	USD	4.81%
APPLE INC	AAPL UW Equity	US	USD	4.81%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.20%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.83%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.68%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.54%
NETFLIX INC	NFLX UW Equity	US	USD	2.07%

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