

FACTSHEET - AS OF 19-Sep-2024

Solactive ISS ESG Europe Paris-Aligned Benchmark Index NTR

DESCRIPTION

The Solactive ISS ESG Europe Paris-Aligned Benchmark Index NTR 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 an NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCA18 / SLOCA1	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	/ .SPABEUN	Last Price	1632.62
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	317		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.75%	1.66%	4.17%	18.93%	10.65%	63.26%
Performance (p.a.)						7.11%
Volatility (p.a.)	10.16%	12.30%	10.94%	10.42%	10.27%	15.60%
High	1649.24	1649.24	1649.24	1649.24	1649.24	1649.24
Low	1590.77	1523.11	1523.11	1300.98	1434.62	820.70
Sharpe Ratio*	1.96	0.26	0.46	1.49	1.10	0.22
Max. Drawdown	-3.55%	-7.04%	-7.04%	-7.04%	-7.04%	-33.55%
VaR 95 \ 99				-17.8% \ -21.8%		-23.4% \ -47.7%
CVaR 95 \ 99				-22.6% \ -38.5%		-38.8% \ -67.6%

* 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).

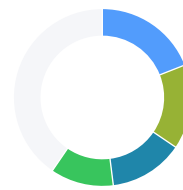
COMPOSITION BY CURRENCIES

- EUR 46.8%
- GBp 19.6%
- CHF 15.0%
- SEK 8.0%
- Others 10.6%



COMPOSITION BY COUNTRIES

- GB 19.0%
- CH 15.4%
- DE 13.5%
- FR 11.5%
- Others 40.5%



TOP COMPONENTS AS OF 19-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	3.92%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.06%
NESTLE SA	NESN SE Equity	CH	CHF	2.53%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	2.26%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.14%
SAP SE	SAP GY Equity	DE	EUR	2.13%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.13%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.72%
UNILEVER PLC	ULVR LN Equity	GB	GBp	1.55%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.51%

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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.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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