

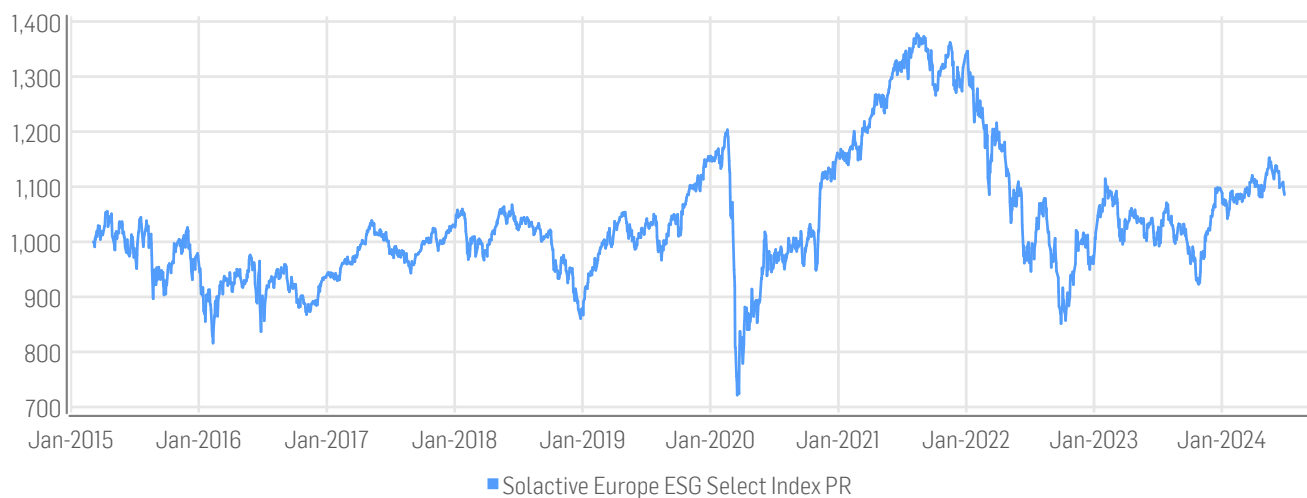
FACTSHEET - AS OF 28-Jun-2024

Solactive Europe ESG Select Index PR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEUH9 / SLOEUH	Base Value / Base Date	1000 Points / 06.03.2015
Bloomberg / Reuters	SOSGEUSP Index/ .SOSGEUSP	Last Price	1085.43
Index Calculator	Solactive AG	Dividends	Not included
Index Type	PR	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	72		

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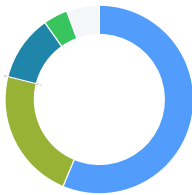
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.57%	-3.13%	-0.79%	5.72%	-0.79%	8.54%
Performance (p.a.)						0.88%
Volatility (p.a.)	12.34%	12.02%	11.30%	13.41%	11.25%	18.82%
High	1138.38	1152.55	1152.55	1152.55	1152.55	1377.86
Low	1085.43	1081.30	1042.27	923.07	1042.27	721.60
Sharpe Ratio*	-2.50	-1.31	-0.46	0.16	-0.46	-0.15
Max. Drawdown	-4.65%	-5.82%	-5.82%	-13.80%	-5.82%	-40.04%
VaR 95 \ 99				-21.9% \ -27.7%		-28.4% \ -52.0%
CVaR 95 \ 99				-27.0% \ -36.6%		-45.9% \ -78.8%

* 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).

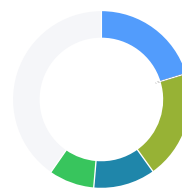
COMPOSITION BY CURRENCIES

- EUR 56.3%
- GBP 22.6%
- CHF 11.3%
- SEK 4.2%
- Others 5.6%



COMPOSITION BY COUNTRIES

- FR 20.3%
- GB 19.8%
- CH 11.3%
- DE 8.3%
- Others 40.3%



TOP COMPONENTS AS OF 28-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
HALMA PLC	HLMA LN Equity	GB	GBP	1.68%
FASTIGHETS BALDER AB CLASS B	BALDB SS Equity	SE	SEK	1.52%
KERING SA	KER FP Equity	FR	EUR	1.51%
TEMENOS AG	TEMN SE Equity	CH	CHF	1.48%
PEARSON PLC	PSO LN Equity	GB	GBP	1.48%
AENA SME SA	AENA SQ Equity	ES	EUR	1.48%
RELX PLC	REL LN Equity	GB	GBP	1.47%
KBC GROUPE SA	KBC BB Equity	BE	EUR	1.47%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	1.47%
INFORMA PLC	INF LN Equity	GB	GBP	1.46%

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