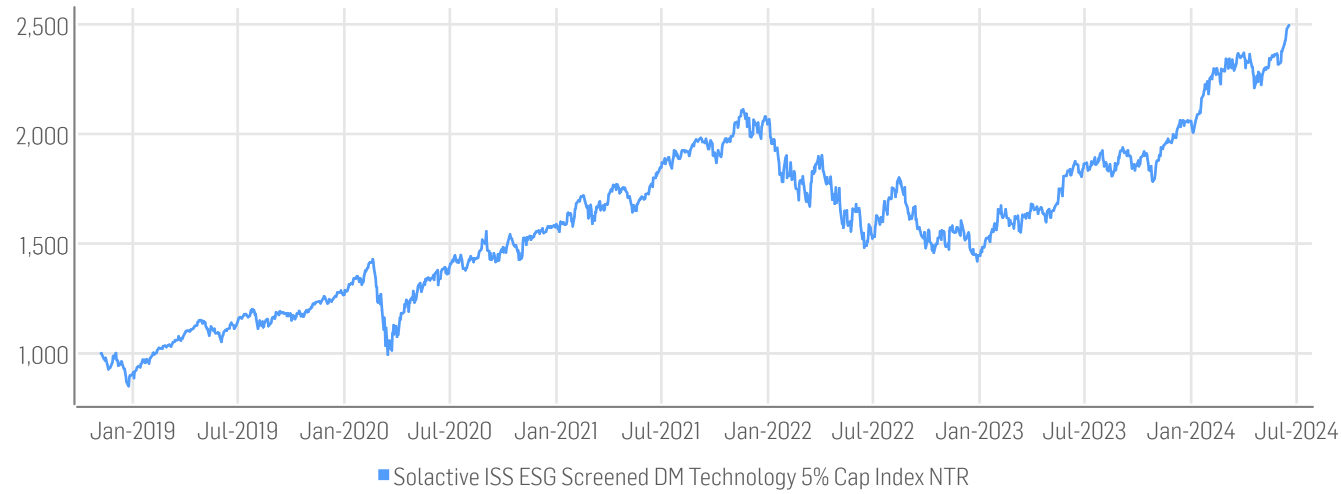
FACTSHEET - AS OF 18-Jun-2024
Solactive ISS ESG Screened DM Technology 5% Cap Index NTR

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	SL0GYB
Bloomberg / Reuters	SESGTECN Index/ .SESGTECN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	EUR
Index Members	263

Base Value / Base Date	1000 Points / 07.11.2018
Last Price	2495.88
Dividends	Reinvested
Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 07.11.2018

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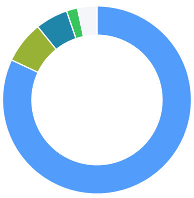
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	6.76%	6.40%	21.34%	36.82%	21.22%	149.59%
Performance (p.a.)						17.70%
Volatility (p.a.)	11.22%	14.11%	14.83%	14.50%	15.12%	21.76%
High	2495.88	2495.88	2495.88	2495.88	2495.88	2495.88
Low	2317.57	2210.22	2007.05	1783.56	2007.05	850.93
Sharpe Ratio*	10.53	1.77	2.99	2.33	3.10	0.65
Max. Drawdown	-2.07%	-6.74%	-6.74%	-7.99%	-6.74%	-32.78%
VaR 95 \ 99				-23.8% \ -31.6%		-32.5% \ -59.0%
CVaR 95 \ 99				-29.1% \ -37.5%		-51.8% \ -85.4%

* 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 82.0%
- EUR 7.2%
- JPY 5.6%
- GBP 1.9%
- Others 3.3%



COMPOSITION BY COUNTRIES

- US 78.8%
- JP 5.6%
- NL 4.1%
- DE 2.1%
- Others 9.5%

TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.37%
APPLE INC	AAPL UW Equity	US	USD	5.93%
BROADCOM INC	AVGO UW Equity	US	USD	5.36%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.99%
META PLATFORMS INC	META UW Equity	US	USD	4.57%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.96%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.80%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.70%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.47%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.44%

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