

# FACTSHEET - AS OF 18-Jun-2024

## Solactive ISS ESG Screened Europe Index TR

### DESCRIPTION

The Solactive ISS ESG Screened Europe Index TR is part of the Solactive ISS ESG Screened Index Series, which 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. Starting from its base universe, the Solactive GBS Developed Markets Europe Large & Mid Cap Index, the Solactive ISS ESG Screened Europe Index TR excludes all stocks breaching the abovementioned ESG compliance criteria. The index is calculated as a Total Return index in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA60B6 / SLA60B	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	SESGEUT / .SESGEUT	Last Price	1861.48
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 21.01.2019
Index Members	353		

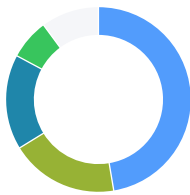
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.02%	4.98%	12.57%	19.69%	11.97%	86.15%
Performance (p.a.)						12.04%
Volatility (p.a.)	10.49%	9.55%	8.85%	9.96%	9.05%	16.69%
High	1888.82	1888.82	1888.82	1888.82	1888.82	1888.82
Low	1838.16	1746.48	1626.55	1466.52	1626.55	891.76
Sharpe Ratio*	-0.32	1.90	2.66	1.64	2.60	0.50
Max. Drawdown	-2.14%	-3.13%	-3.13%	-9.45%	-3.13%	-33.61%
VaR 95 \ 99				-16.4% \ -22.7%		-25.8% \ -53.0%
CVaR 95 \ 99				-21.3% \ -29.5%		-41.9% \ -73.0%

\* 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).

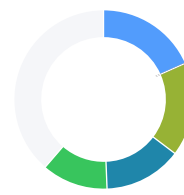
## COMPOSITION BY CURRENCIES

- EUR 47.3%
- GBP 18.9%
- CHF 16.6%
- DKK 7.1%
- Others 10.1%



## COMPOSITION BY COUNTRIES

- GB 18.4%
- CH 16.9%
- DE 14.1%
- FR 12.0%
- Others 38.7%



## TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	5.19%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.83%
NESTLE SA	NESN SE Equity	CH	CHF	3.31%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	2.73%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.32%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.28%
SAP SE	SAP GY Equity	DE	EUR	2.24%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.94%
UNILEVER PLC	ULVR LN Equity	GB	GBP	1.63%
SIEMENS AG	SIE GY Equity	DE	EUR	1.55%

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