

FACTSHEET - AS OF 19-Jun-2024

Solactive ISS ESG Screened Developed Markets Index NTR

DESCRIPTION

The Solactive ISS ESG Screened Developed Markets Index NTR 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 Large & Mid Cap Index, the Solactive ISS ESG Screened Developed Markets Index NTR excludes all stocks breaching the abovementioned ESG compliance criteria. The index is calculated as a Net Total Return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA60N1 / SLA60N	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	SESGDMN / .SESGDMN	Last Price	2252.22
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net 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	1222		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.48%	4.65%	16.88%	26.56%	16.41%	125.22%
Performance (p.a.)						16.01%
Volatility (p.a.)	6.18%	8.83%	9.00%	9.52%	9.16%	16.90%
High	2253.66	2253.66	2253.66	2253.66	2253.66	2253.66
Low	2148.34	2064.94	1916.16	1722.13	1916.16	966.18
Sharpe Ratio*	7.76	1.88	3.73	2.45	3.73	0.73
Max. Drawdown	-1.37%	-4.68%	-4.68%	-7.39%	-4.68%	-32.22%
VaR 95 \ 99				-16.0% \ -19.2%		-23.7% \ -47.7%
CVaR 95 \ 99				-18.4% \ -20.0%		-41.7% \ -75.1%

* 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).

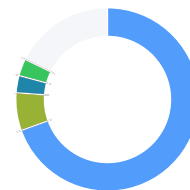
COMPOSITION BY CURRENCIES

- USD 72.3%
- EUR 7.5%
- JPY 6.7%
- GBP 3.0%
- Others 10.5%



COMPOSITION BY COUNTRIES

- US 69.5%
- JP 6.7%
- CH 3.0%
- GB 3.0%
- Others 17.8%



TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	6.04%
NVIDIA CORP	NVDA UW Equity	US	USD	5.94%
APPLE INC	AAPL UW Equity	US	USD	5.86%
META PLATFORMS INC	META UW Equity	US	USD	2.03%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.92%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.60%
BROADCOM INC	AVGO UW Equity	US	USD	1.53%
ELI LILLY & CO	LLY UN Equity	US	USD	1.39%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.05%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	0.97%

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