

FACTSHEET - AS OF 19-Jul-2024

Solactive ISS ESG Screened Developed Markets Index TR

DESCRIPTION

The Solactive ISS ESG Screened Developed Markets 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 Large & Mid Cap Index, the Solactive ISS ESG Screened Developed Markets 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	DE000SLA60P6 / SLA60P	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	- / .SESGDMT	Last Price	2295.78
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	1221		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.71%	8.41%	13.04%	22.10%	15.87%	129.58%
Performance (p.a.)						16.15%
Volatility (p.a.)	8.22%	8.16%	9.23%	9.54%	9.08%	16.81%
High	2357.72	2357.72	2357.72	2357.72	2357.72	2357.72
Low	2295.78	2140.46	2040.65	1762.37	1962.45	972.55
Sharpe Ratio*	-1.46	4.30	2.66	1.97	2.94	0.74
Max. Drawdown	-2.63%	-2.63%	-4.66%	-7.34%	-4.66%	-32.18%
VaR 95 \ 99				-16.0% \ -19.6%		-23.7% \ -47.7%
CVaR 95 \ 99				-19.0% \ -22.1%		-41.4% \ -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).

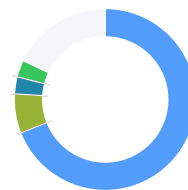
COMPOSITION BY CURRENCIES

- USD 71.8%
- EUR 7.5%
- JPY 7.0%
- GBp 3.0%
- Others 10.7%



COMPOSITION BY COUNTRIES

- US 69.0%
- JP 7.0%
- CH 3.0%
- GB 3.0%
- Others 18.0%



TOP COMPONENTS AS OF 19-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
ZENSHO HOLDINGS CO LTD ORD	7550 JT Equity	JP	JPY	0.01%
SUZUKI MOTOR CORP ORD	7269 JT Equity	JP	JPY	0.03%
YAMAZAKI BAKING CO LTD	2212 JT Equity	JP	JPY	0.01%
TJX COMPANIES INC	TJX UN Equity	US	USD	0.24%
BANDAI NAMCO HOLDINGS INC	7832 JT Equity	JP	JPY	0.02%
BLUESCOPE STEEL LTD	BSL AT Equity	AU	AUD	0.01%
EVOLUTION MINING LTD	EVN AT Equity	AU	AUD	0.01%
FIRST INTERNATIONAL BANK ISRAEL ORD5	FIBI IT Equity	IL	ILs	0.00%
BLACKSTONE INC	BX UN Equity	US	USD	0.18%
UNICARM CORP ORD	8113 JT Equity	JP	JPY	0.03%

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