FACTSHEET - AS OF 11-Oct-2024
Solactive ISS ESG Global Low Carbon Custom Index NTR

DESCRIPTION

Representation of Global Markets securities with low sector-relative carbon emissions intensity based on scope 1, scope 2, scope 3 carbon emissions.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0BPY0	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	SOGLOWCN Index/ .SOGLOWCN	Last Price	1753.49
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2019
Index Members	437		

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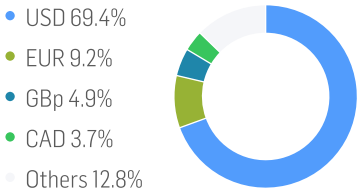
STATISTICS

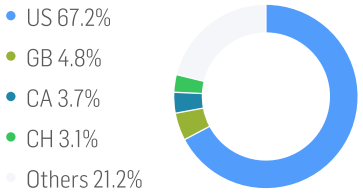
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.45%	2.70%	13.56%	31.89%	19.92%	75.35%
Performance (p.a.)						12.47%
Volatility (p.a.)	9.60%	14.83%	12.41%	11.38%	11.57%	18.73%
High	1753.49	1753.49	1753.49	1753.49	1753.49	1753.49
Low	1695.00	1564.49	1492.54	1258.57	1434.74	693.27
Sharpe Ratio*	4.82	0.44	1.98	2.43	1.83	0.41
Max. Drawdown	-1.33%	-8.55%	-8.55%	-8.55%	-8.55%	-33.40%
VaR 95 \ 99				-18.5% \ -29.6%		-27.0% \ -52.6%
CVaR 95 \ 99				-25.7% \ -43.4%		-45.8% \ -83.6%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 11-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	9.00%
NVIDIA CORP	NVDA UW Equity	US	USD	8.98%
MICROSOFT CORP	MSFT UW Equity	US	USD	8.30%
META PLATFORMS INC	META UW Equity	US	USD	6.11%
ELI LILLY & CO	LLY UN Equity	US	USD	3.73%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.07%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.83%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.78%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	1.65%
SALESFORCE INC	CRM UN Equity	US	USD	1.27%

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