

Solactive ISS ESG Developed Markets Paris-Aligned Benchmark USD Index NTR

DESCRIPTION

The Solactive ISS ESG Developed Markets Paris-Aligned Benchmark USD Index NTR is part of the Solactive ISS ESG Paris-Aligned Benchmark Index Series, which aims to track various size and regional segments of the global stock market. The underlying assets are selected in such a manner that the resulting benchmark portfolio's GHG emissions are aligned with the long-term global warming target of the Paris Climate Agreement, including only companies operating in accordance with market standards for responsible business conduct (Norms-Based Research) and controversial weapons. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. In addition, certain activities are excluded from the index based on fixed revenue thresholds. The series operates in line with the regulations laid out for EU Paris-Aligned Benchmarks (EU PAB) in Commission Delegated Regulation (EU) 2020/1818 of 17 July 2020 supplementing Regulation (EU) 2016/1011 of the European Parliament and European Council as regards the minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks. It is calculated as an NTR version in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0DJW3 / SL0DJW	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	/ .SPABDMUN	Last Price	2033.01
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 05.02.2014
Index Members	1076		

FACTSHEET - AS OF 12-May-2025

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.09%	-0.62%	1.43%	8.57%	3.11%	103.30%
Performance (p.a.)						9.55%
Volatility (p.a.)	14.13%	21.60%	16.80%	14.28%	18.76%	15.46%
High	2033.01	2081.20	2081.20	2081.20	2081.20	2081.20
Low	1854.36	1752.32	1752.32	1752.32	1752.32	867.08
Sharpe Ratio*	13.02	-0.31	-0.08	0.31	0.24	0.34
Max. Drawdown	-2.22%	-15.80%	-15.80%	-15.80%	-15.80%	-33.05%
VaR 95 \ 99				-22.6% \ -48.3%		-22.6% \ -45.4%
CVaR 95 \ 99				-36.6% \ -68.4%		-37.7% \ -68.5%

* 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).

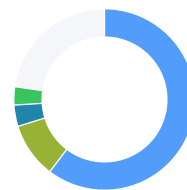
COMPOSITION BY CURRENCIES

- USD 63.3%
- JPY 9.9%
- EUR 9.7%
- GBp 3.7%
- Others 13.3%



COMPOSITION BY COUNTRIES

- US 60.3%
- JP 9.9%
- GB 3.8%
- CH 3.3%
- Others 22.7%



TOP COMPONENTS AS OF 12-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	4.73%
APPLE INC	AAPL UW Equity	US	USD	4.45%
NVIDIA CORP	NVDA UW Equity	US	USD	4.19%
META PLATFORMS INC	META UW Equity	US	USD	2.00%
BROADCOM INC	AVGO UW Equity	US	USD	1.50%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.33%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.19%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.06%
ELI LILLY & CO	LLY UN Equity	US	USD	0.96%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.89%

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