

FACTSHEET - Solactive ISS ESG Global Markets Climate Transition Benchmark Index PR

AS OF 02-May-2025



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-7.57%	20.04%	14.51%	-14.65%	24.63%	4.20%

CHARACTERISTICS

ISIN / WKN	DE000SLOE3A3 / SLOE3A	Base Value / Base Date	1621.737253603496 Points / 16.03.2022
Bloomberg / Reuters	/ .SCTBGMP	Last Price	1754.74
Index Calculator	Solactive AG	Dividends	
Index Type	Price Return	Calculation	01:00 AM to 22:50 PM (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 16.03.2022
Index Members	2219		

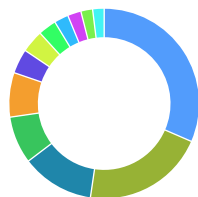
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.54%	-9.80%	-3.67%	2.18%	-7.57%	16.45%
Performance (p.a.)						4.99%
Volatility (p.a.)	31.36%	20.81%	16.40%	14.14%	18.51%	13.06%
High	1800.47	1987.05	1987.05	1987.05	1987.05	1987.05
Low	1602.23	1602.23	1602.23	1602.23	1602.23	1344.59
Sharpe Ratio*	-0.93	-1.75	-0.58	0.00	-1.25	0.22
Max. Drawdown	-11.01%	-19.37%	-19.37%	-19.37%	-19.37%	-19.37%
VaR 95 \ 99				-22.9% \ -60.5%		-20.2% \ -40.1%
CVaR 95 \ 99				-40.6% \ -71.8%		-32.4% \ -52.7%

* 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).

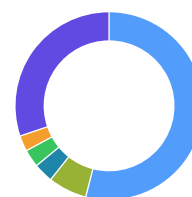
COMPOSITION BY SECTORS

- Technology 31.5%
- Finance 20.8%
- Healthcare 12.3%
- Consumer Non-Cyclicals 8.0%
- Industrials 7.5%
- Consumer Cyclicals 4.2%
- Non-Energy Materials 3.8%
- Utilities 3.1%
- Consumer Services 2.4%
- Telecommunications 2.3%
- Energy 2.0%
- Business Services 1.9%



COMPOSITION BY COUNTRIES

- United States 54.0%
- Japan 6.7%
- China 3.4%
- United Kingdom 3.1%
- Switzerland 2.7%
- Others 30.2%



TOP COMPONENTS AS OF 02-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	4.13%
APPLE INC	AAPL UW Equity	US	USD	3.92%
NVIDIA CORP	NVDA UW Equity	US	USD	3.50%
META PLATFORMS INC	META UW Equity	US	USD	1.68%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.24%
BROADCOM INC	AVGO UW Equity	US	USD	1.23%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.11%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	0.96%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.92%
ELI LILLY & CO	LLY UN Equity	US	USD	0.92%

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The index is launched on 16-Mar-2022. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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