

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

AS OF 18-Aug-2025



HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	2.02%	21.92%	16.55%	-13.17%	26.40%	5.95%

CHARACTERISTICS

ISIN / WKN	DE000SL0E3B1 / SL0E3B	Base Value / Base Date	1586.346640730909 Points / 16.03.2022
Bloomberg / Reuters	SCTBGMN Index / .SCTBGMN	Last Price	2197.60
Index Calculator	Solactive AG	Dividends	
Index Type	Net Total 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	2439		

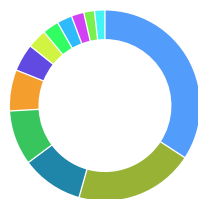
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.77%	5.11%	-2.64%	9.98%	2.02%	34.86%
Performance (p.a.)						9.12%
Volatility (p.a.)	9.92%	8.84%	16.71%	13.61%	15.34%	12.85%
High	2197.65	2197.65	2257.16	2257.16	2257.16	2257.16
Low	2129.07	2046.57	1825.46	1825.46	1825.46	1463.02
Sharpe Ratio*	3.79	2.32	-0.43	0.60	0.08	0.56
Max. Drawdown	-2.32%	-2.32%	-19.13%	-19.13%	-19.13%	-19.13%
VaR 95 \ 99				-21.6% \ -40.1%		-19.8% \ -40.1%
CVaR 95 \ 99				-35.8% \ -71.7%		-31.4% \ -52.5%

* 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).

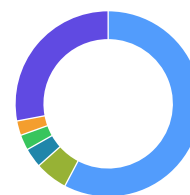
COMPOSITION BY SECTORS

- Technology 34.2%
- Finance 20.2%
- Healthcare 10.4%
- Consumer Non-Cyclicals 9.3%
- Industrials 7.0%
- Consumer Cyclicals 4.6%
- Non-Energy Materials 3.3%
- Utilities 2.8%
- Consumer Services 2.6%
- Telecommunications 2.1%
- Energy 1.8%
- Business Services 1.8%



COMPOSITION BY COUNTRIES

- United States 57.7%
- Japan 5.7%
- China 3.4%
- United Kingdom 2.7%
- Cayman Islands 2.5%
- Others 28.0%



TOP COMPONENTS AS OF 18-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	4.98%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.42%
APPLE INC	AAPL UW Equity	US	USD	3.92%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.57%
META PLATFORMS INC	META UW Equity	US	USD	1.94%
BROADCOM INC	AVGO UW Equity	US	USD	1.65%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.38%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.21%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.11%
TESLA INC	TSLA UW Equity	US	USD	1.11%

DISCLAIMER

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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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