

Solactive ISS ESG Developed Markets Europe Net Zero Pathway Index NTR

DESCRIPTION

The Solactive ISS ESG Developed Markets Europe Net Zero Pathway Index NTR aims to represent Developed Market Europe securities in a fashion that complies with the regulations laid out for EU Paris-Aligned Benchmarks (EU PAB). It also aims to implement recommendations published by the IIGCC in their Net Zero investment Framework. The underlying securities 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 index is calculated as an NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0E727 / SL0E72	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	SOEUNTZN Index/ .SOEUNTZN	Last Price	2365.41
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	EUR	History	Available daily back to 05.02.2014
Index Members	306		

FACTSHEET - AS OF 06-Jun-2025
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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.85%	-0.00%	5.27%	5.13%	8.20%	136.54%
Performance (p.a.)						7.89%
Volatility (p.a.)	9.07%	21.51%	16.76%	14.61%	17.55%	15.79%
High	2368.76	2368.76	2408.99	2408.99	2408.99	2408.99
Low	2277.80	2002.82	2002.82	2002.82	2002.82	1000.00
Sharpe Ratio*	6.19	-0.10	0.53	0.21	1.02	0.36
Max. Drawdown	-1.74%	-15.33%	-16.86%	-16.86%	-16.86%	-33.12%
VaR 95 \ 99				-23.1% \ -54.8%		-24.8% \ -49.2%
CVaR 95 \ 99				-40.5% \ -72.8%		-39.4% \ -66.9%

* 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).

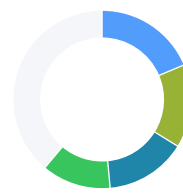
COMPOSITION BY CURRENCIES

- EUR 50.4%
- GBP 19.0%
- CHF 14.8%
- SEK 6.6%
- Others 9.2%



COMPOSITION BY COUNTRIES

- GB 18.6%
- CH 15.2%
- DE 14.7%
- FR 12.6%
- Others 38.9%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	3.16%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.97%
NESTLE SA	NESN SE Equity	CH	CHF	2.65%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.36%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.11%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.11%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	2.07%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.85%
SIEMENS AG	SIE GY Equity	DE	EUR	1.64%
UNILEVER PLC	ULVR LN Equity	GB	GBP	1.43%

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