

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



■ Solactive ISS ESG Developed Markets Europe Net Zero Pathway Index NTR

CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | DE000SLOE727 / SLOE72 | Base Value / Base Date | 1000 Points / 05.02.2014 |
| Bloomberg / Reuters | SOEUNTZN Index/ .SOEUNTZN | Last Price | 2348.06 |
| 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 16-May-2025
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STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 8.79% | -0.97% | 8.60% | 4.02% | 7.40% | 134.81% |
| Performance (p.a.) | | | | | | 7.86% |
| Volatility (p.a.) | 10.03% | 21.80% | 16.74% | 14.60% | 18.55% | 15.82% |
| High | 2348.06 | 2408.99 | 2408.99 | 2408.99 | 2408.99 | 2408.99 |
| Low | 2154.95 | 2002.82 | 2002.82 | 2002.82 | 2002.82 | 1000.00 |
| Sharpe Ratio* | 17.63 | -0.28 | 0.96 | 0.13 | 1.02 | 0.36 |
| Max. Drawdown | -0.86% | -16.86% | -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).

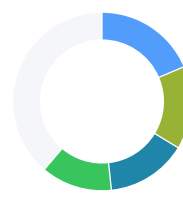
COMPOSITION BY CURRENCIES

- EUR 50.6%
- GBp 19.0%
- CHF 14.7%
- SEK 6.8%
- Others 8.9%



COMPOSITION BY COUNTRIES

- GB 18.6%
- CH 15.1%
- DE 14.6%
- FR 12.9%
- Others 38.8%



TOP COMPONENTS AS OF 16-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------|-----------------|---------|----------|------------------|
| SAP SE | SAP GY Equity | DE | EUR | 3.10% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 2.98% |
| NESTLE SA | NESN SE Equity | CH | CHF | 2.66% |
| NOVO NORDISK A/S | NOVOB DC Equity | DK | DKK | 2.06% |
| ROCHE HOLDING AG | ROG SE Equity | CH | CHF | 2.05% |
| NOVARTIS AG | NOVN SE Equity | CH | CHF | 2.00% |
| ASTRAZENECA PLC | AZN LN Equity | GB | GBp | 1.99% |
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBp | 1.86% |
| SIEMENS AG | SIE GY Equity | DE | EUR | 1.65% |
| UNILEVER PLC | ULVR LN Equity | GB | GBp | 1.43% |

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