

FACTSHEET - AS OF 22-Aug-2025

Solactive ISS ESG United States Net Zero Pathway Index TR

DESCRIPTION

The Solactive ISS ESG United States Net Zero Pathway Index TR aims to represent US 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 a TR version in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOE768 / SLOE76	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	/ .SOUSNTZT	Last Price	4717.14
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	335		

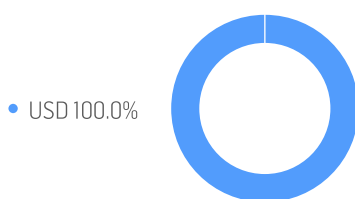
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STATISTICS

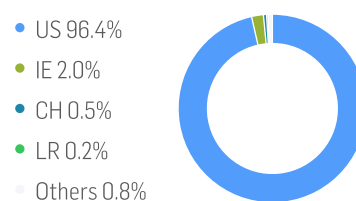
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.13%	12.63%	7.82%	13.46%	10.54%	371.71%
Performance (p.a.)						14.38%
Volatility (p.a.)	11.56%	10.40%	23.06%	18.39%	20.96%	17.70%
High	4718.12	4718.12	4718.12	4718.12	4718.12	4718.12
Low	4544.12	4188.23	3600.45	3600.45	3600.45	1000.00
Sharpe Ratio*	2.16	5.55	0.53	0.51	0.60	0.57
Max. Drawdown	-2.20%	-2.20%	-17.70%	-19.17%	-19.17%	-33.41%
VaR 95 \ 99				-27.6% \ -55.5%		-25.9% \ -51.3%
CVaR 95 \ 99				-45.2% \ -84.2%		-43.4% \ -75.2%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	8.68%
NVIDIA CORP	NVDA UW Equity	US	USD	7.82%
APPLE INC	AAPL UW Equity	US	USD	7.64%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.07%
META PLATFORMS INC	META UW Equity	US	USD	3.01%
BROADCOM INC	AVGO UW Equity	US	USD	2.57%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.22%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.95%
TESLA INC	TSLA UW Equity	US	USD	1.84%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.52%

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