

# FACTSHEET - AS OF 25-Apr-2024

## Solactive ISS ESG Developed Markets Net Zero Pathway Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOECK1 / SLOECK	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	/ .SODMNTZP	Last Price	2296.53
Index Calculator	Solactive AG	Dividends	Not included
Index Type	PR	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	1108		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.01%	1.01%	20.24%	13.92%	2.72%	129.65%
Performance (p.a.)						8.48%
Volatility (p.a.)	10.18%	9.68%	9.61%	10.17%	9.64%	14.72%
High	2407.24	2408.30	2408.30	2408.30	2408.30	2408.30
Low	2261.09	2261.09	1926.97	1909.94	2192.25	997.25
Sharpe Ratio*	-4.38	-0.12	4.17	0.87	0.35	0.22
Max. Drawdown	-6.07%	-6.11%	-6.11%	-11.83%	-6.11%	-32.38%
VaR 95 \ 99				-17.1% \ -23.0%		-21.5% \ -44.1%
CVaR 95 \ 99				-20.1% \ -25.6%		-36.0% \ -65.0%

\* 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).

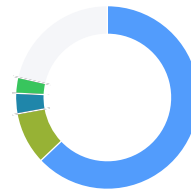
## COMPOSITION BY CURRENCIES

- USD 65.9%
- EUR 9.3%
- JPY 9.2%
- GBP 3.6%
- Others 12.0%



## COMPOSITION BY COUNTRIES

- US 62.9%
- JP 9.2%
- GB 3.6%
- CH 2.8%
- Others 21.5%



## TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.80%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.90%
NVIDIA CORP	NVDA UW Equity	US	USD	4.13%
META PLATFORMS INC	META UW Equity	US	USD	1.63%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.56%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.32%
ELI LILLY & CO	LLY UN Equity	US	USD	1.06%
BROADCOM INC	AVGO UW Equity	US	USD	1.03%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.94%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	0.77%

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