

FACTSHEET - AS OF 26-Apr-2024

Solactive ISS ESG Developed Markets Net Zero Pathway Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOECL9 / SLOECL	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	SODMNTZN Index/ .SODMNTZN	Last Price	2761.06
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	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	-3.54%	2.37%	22.18%	17.65%	4.15%	176.11%
Performance (p.a.)						10.45%
Volatility (p.a.)	10.83%	9.86%	9.65%	10.22%	9.71%	14.72%
High	2863.01	2863.01	2863.01	2863.01	2863.01	2863.01
Low	2692.74	2688.91	2280.07	2259.83	2599.63	1000.00
Sharpe Ratio*	-3.77	0.47	4.65	1.24	0.82	0.35
Max. Drawdown	-5.95%	-5.95%	-5.95%	-11.53%	-5.95%	-32.21%
VaR 95 \ 99				-17.0% \ -23.0%		-21.5% \ -44.0%
CVaR 95 \ 99				-20.1% \ -25.5%		-35.9% \ -64.9%

* 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).

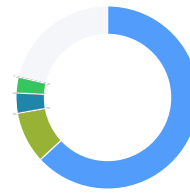
COMPOSITION BY CURRENCIES

- USD 66.1%
- EUR 9.3%
- JPY 9.1%
- GBP 3.5%
- Others 12.0%



COMPOSITION BY COUNTRIES

- US 63.1%
- JP 9.1%
- GB 3.6%
- CH 2.8%
- Others 21.4%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.73%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.94%
NVIDIA CORP	NVDA UW Equity	US	USD	4.34%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.70%
META PLATFORMS INC	META UW Equity	US	USD	1.63%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.43%
ELI LILLY & CO	LLY UN Equity	US	USD	1.07%
BROADCOM INC	AVGO UW Equity	US	USD	1.06%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.94%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	0.77%

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