

# FACTSHEET - AS OF 26-Apr-2024

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOECM7 / SLOECM	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	/ .SODMNTZT	Last Price	2919.68
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	TR	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	-3.48%	2.51%	22.46%	18.19%	4.32%	191.97%
Performance (p.a.)						11.05%
Volatility (p.a.)	10.85%	9.87%	9.65%	10.22%	9.71%	14.72%
High	3026.16	3026.16	3026.16	3026.16	3026.16	3026.16
Low	2846.92	2839.57	2405.56	2384.16	2744.75	1000.00
Sharpe Ratio*	-3.72	0.54	4.72	1.29	0.88	0.39
Max. Drawdown	-5.92%	-5.92%	-5.92%	-11.45%	-5.92%	-32.17%
VaR 95 \ 99				-17.0% \ -22.9%		-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).

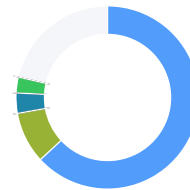
## COMPOSITION BY CURRENCIES

- 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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