

Solactive ISS ESG Developed Markets Eurozone Net Zero Pathway Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOECN5 / SLOECN	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	/ .SOEZNTZP	Last Price	1753.43
Index Calculator	Solactive AG	Dividends	Not included
Index Type	PR	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	158		

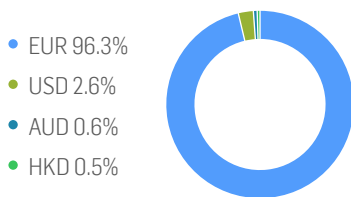
FACTSHEET - AS OF 18-Apr-2024
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STATISTICS

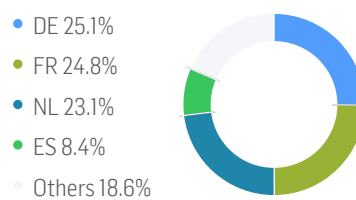
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.94%	7.60%	19.11%	7.21%	5.21%	75.34%
Performance (p.a.)						5.66%
Volatility (p.a.)	9.05%	9.89%	10.02%	11.68%	10.06%	17.86%
High	1821.22	1821.22	1821.22	1821.22	1821.22	1821.22
Low	1751.01	1629.56	1462.54	1462.54	1612.66	925.79
Sharpe Ratio*	-2.78	3.11	3.86	0.29	1.42	0.10
Max. Drawdown	-3.86%	-3.86%	-3.86%	-12.59%	-3.86%	-36.27%
VaR 95 \ 99				-18.8% \ -26.3%		-28.2% \ -53.8%
CVaR 95 \ 99				-25.4% \ -36.3%		-43.9% \ -72.7%

* 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 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	8.72%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	5.28%
SAP SE	SAP GY Equity	DE	EUR	4.31%
SIEMENS AG	SIE GY Equity	DE	EUR	3.14%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.72%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.38%
L OREAL SA	OR FP Equity	FR	EUR	2.33%
SANOFI SA	SAN FP Equity	FR	EUR	2.23%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	2.13%
FERRARI NV	RACE IM Equity	NL	EUR	1.75%

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