

FACTSHEET - AS OF 26-Jul-2024

Solactive ISS ESG Europe Climate Transition Benchmark Index NTR

DESCRIPTION

The Solactive ISS ESG Europe Climate Transition Benchmark Index NTR is part of the Solactive ISS ESG Climate Transition Benchmark Series, which aims to track various size and regional segments of the global stock market 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. The series operates in line with the regulations laid out for EU Climate Transition Benchmarks (EU CTB) in Commission Delegated Regulation (EU) 2020/1818 of 17 July 2020 supplementing Regulation (EU) 2016/1011 of the European Parliament and European Council as regards the minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks. It is calculated as an NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB8F4 / SLOB8F	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	/ .SCTBEUN	Last Price	1621.38
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	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	393		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.48%	2.44%	7.39%	11.31%	8.42%	62.14%
Performance (p.a.)						7.17%
Volatility (p.a.)	10.06%	9.56%	8.88%	9.69%	9.04%	15.61%
High	1658.18	1658.18	1658.18	1658.18	1658.18	1658.18
Low	1607.79	1571.58	1502.99	1327.95	1457.26	818.50
Sharpe Ratio*	-0.93	0.69	1.34	0.81	1.26	0.22
Max. Drawdown	-3.04%	-3.04%	-3.12%	-8.83%	-3.12%	-33.89%
VaR 95 \ 99				-17.7% \ -21.6%		-23.4% \ -47.6%
CVaR 95 \ 99				-19.5% \ -22.1%		-38.9% \ -68.4%

* 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).

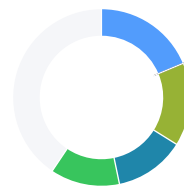
COMPOSITION BY CURRENCIES

- EUR 49.1%
- GBp 19.1%
- CHF 14.8%
- SEK 6.4%
- Others 10.7%



COMPOSITION BY COUNTRIES

- GB 18.7%
- CH 15.2%
- DE 12.9%
- FR 12.7%
- Others 40.6%



TOP COMPONENTS AS OF 26-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	3.88%
ASML HOLDING NV	ASML NA Equity	NL	EUR	3.40%
NESTLE SA	NESN SE Equity	CH	CHF	2.55%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	2.29%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.22%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.15%
SAP SE	SAP GY Equity	DE	EUR	2.07%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.83%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.56%
UNILEVER PLC	ULVR LN Equity	GB	GBp	1.50%

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The index is launched on 02-Aug-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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