

# FACTSHEET - AS OF 16-Jul-2024

## Solactive ISS ESG Global Low Carbon Custom Index PR

### DESCRIPTION

Representation of Global Markets securities with low sector-relative carbon emissions intensity based on scope 1, scope 2, scope 3 carbon emissions. The index is calculated as a PR version in USD.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBPX2	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	/ .SGLWCP	Last Price	1610.26
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.12.2019
Index Members	1244		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.33%	12.90%	16.47%	21.86%	16.19%	61.03%
Performance (p.a.)						11.06%
Volatility (p.a.)	6.12%	8.88%	9.65%	10.33%	9.67%	18.91%
High	1610.26	1610.26	1610.26	1610.26	1610.26	1610.26
Low	1546.16	1409.76	1382.50	1195.15	1359.76	691.12
Sharpe Ratio*	10.16	6.56	3.20	1.63	2.71	0.30
Max. Drawdown	-0.60%	-1.82%	-5.58%	-10.86%	-5.58%	-33.53%
VaR 95 \ 99				-17.9% \ -23.3%		-27.0% \ -52.8%
CVaR 95 \ 99				-21.9% \ -27.7%		-46.2% \ -86.3%

\* 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).

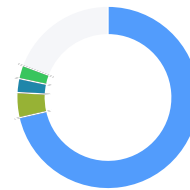
## COMPOSITION BY CURRENCIES

- USD 73.7%
- EUR 5.3%
- JPY 4.4%
- GBp 2.6%
- Others 14.0%



## COMPOSITION BY COUNTRIES

- US 71.4%
- JP 4.4%
- GB 2.5%
- CA 2.4%
- Others 19.3%



## TOP COMPONENTS AS OF 16-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
FERROVIAL SE	FER SQ Equity	ES	EUR	0.04%
CHINA DEVELOPMENT FINL HOLDING ORD	2883 TT Equity	TW	TWD	0.02%
SOUTHERN COPPER CORP	SCCO UN Equity	US	USD	0.02%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	0.17%
LOTTE ENERGY MATERIALS	020150 KP Equity	KR	KRW	0.00%
JAPAN EXCHANGE GROUP INC	8697 JT Equity	JP	JPY	0.03%
FOMENTO ECONOMICO MEXICA - UBD	FEMSAUBD MF Equity	MX	MXN	0.05%
LATOIR INVESTMENT AB ORD B	LATOB SS Equity	SE	SEK	0.01%
CYBERARK SOFTWARE	CYBR UW Equity	IL	USD	0.02%
SSE PLC	SSE LN Equity	GB	GBp	0.05%

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