

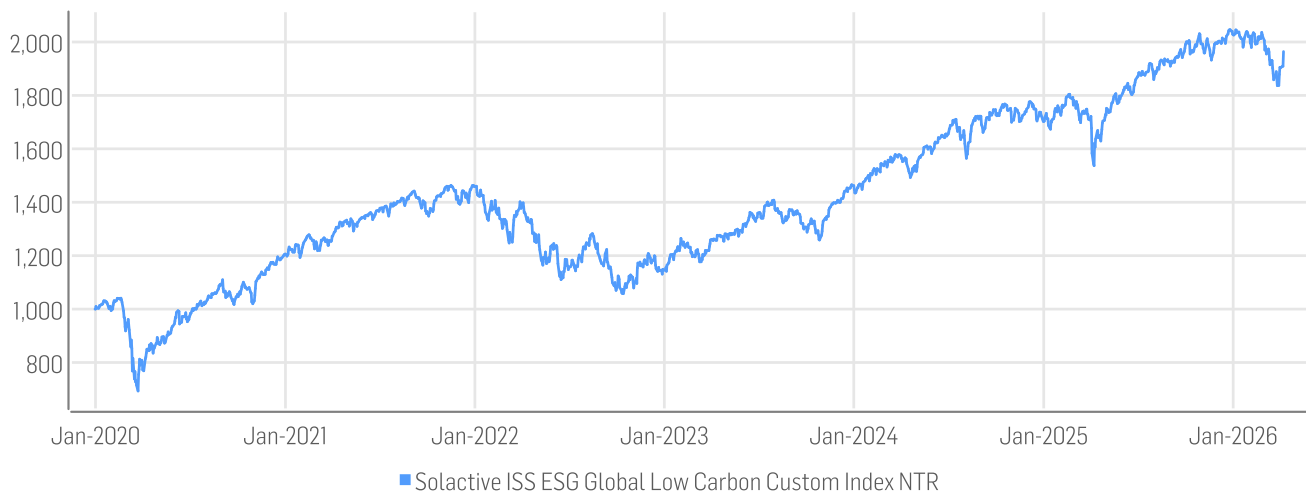
# FACTSHEET - AS OF 08-Apr-2026

## Solactive ISS ESG Global Low Carbon Custom Index NTR

### DESCRIPTION

Representation of Global Markets securities with low sector-relative carbon emissions intensity based on scope 1, scope 2, scope 3 carbon emissions.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOBPY0	Base Value / Base Date	1000 Points / 31.12.2019
Bloomberg / Reuters	SOGLOWCN Index/ .SOGLOWCN	Last Price	1964.33
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	USD	History	Available daily back to 31.12.2019
Index Members	465		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.02%	-3.46%	0.48%	20.02%	-3.18%	96.43%
Performance (p.a.)						11.37%
Volatility (p.a.)	18.61%	14.56%	12.54%	11.31%	14.05%	17.62%
High	1973.91	2039.20	2046.32	2046.32	2045.31	2046.32
Low	1836.56	1836.56	1836.56	1629.20	1836.56	693.27
Sharpe Ratio*	-0.21	-1.17	-0.21	1.48	-1.07	0.44
Max. Drawdown	-6.96%	-9.94%	-10.25%	-10.25%	-10.21%	-33.40%
VaR 95 \ 99				-20.1% \ -25.9%		-25.6% \ -50.8%
CVaR 95 \ 99				-24.2% \ -32.2%		-42.8% \ -78.2%

\* 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 63.8%
- EUR 10.2%
- GBp 6.1%
- CHF 4.6%
- Others 15.3%



## COMPOSITION BY COUNTRIES

- US 62.2%
- GB 6.1%
- CH 4.6%
- CA 4.6%
- Others 22.4%



## TOP COMPONENTS AS OF 08-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	9.76%
APPLE INC	AAPL UW Equity	US	USD	9.33%
BROADCOM INC	AVGO UW Equity	US	USD	7.05%
ELI LILLY & CO	LLY UN Equity	US	USD	3.49%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.52%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.25%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	1.75%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.75%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.42%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	1.33%

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