

Solactive ISS ESG Custom Global Markets Carbon Reduction SDG Enhanced Index NTR

DESCRIPTION

The Solactive ISS ESG Custom Global Markets Carbon Reduction SDG Enhanced Index NTR aims to track global Large and Mid-Cap securities. The index aims to deliver improvements, relative to the universe, across multiple sustainability dimensions including alignment with the Sustainable Development Goals, reduction in carbon emissions (against the universe and itself overtime) and increased green revenues. The underlying assets are selected to only include companies operating in accordance with market standards for responsible business conduct (Norms-Based Research) and avoids exposure to controversial weapons. Standards are based on established norms such as the United Nations Global Compact. The index is calculated as an NTR version in GBP.

HISTORICAL PERFORMANCE



CHARACTERISTICS

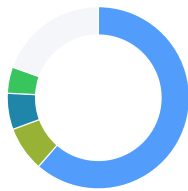
ISIN / WKN	DE000SLOET31 / SLOET3	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	SGCRSDGN Index/ .SGCRSDGN	Last Price	2652.13
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 05.02.2014
Index Members	1722		

STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	2.51%	16.77%	11.04%	26.72%	11.45%	341.79%
Performance (p.a.)						12.76%
Volatility (p.a.)	14.84%	12.04%	11.41%	10.17%	11.56%	14.70%
High	2662.74	2662.74	2662.74	2662.74	2662.74	2662.74
Low	2547.37	2242.93	2242.93	2092.85	2242.93	600.32
Max. Drawdown	-4.01%	-4.01%	-7.80%	-7.92%	-7.80%	-24.74%
VaR 95 \ 99				-17.4% \ -28.6%		-20.9% \ -40.5%
CVaR 95 \ 99				-24.1% \ -33.9%		-34.5% \ -62.7%

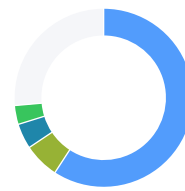
COMPOSITION BY CURRENCIES

- USD 61.4%
- EUR 8.0%
- JPY 6.4%
- TWD 4.7%
- Others 19.6%



COMPOSITION BY COUNTRIES

- US 59.2%
- JP 6.4%
- TW 4.6%
- KR 3.4%
- Others 26.4%



TOP COMPONENTS AS OF 22-Jun-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.14%
APPLE INC	AAPL UW Equity	US	USD	4.56%
MICROSOFT CORP	MSFT UW Equity	US	USD	2.89%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.26%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.18%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.93%
BROADCOM INC	AVGO UW Equity	US	USD	1.90%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.89%
TESLA INC	TSLA UW Equity	US	USD	1.27%
MICRON TECHNOLOGY INC	MU UW Equity	US	USD	1.20%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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