

## Solactive ISS ESG Global Markets Paris-Aligned Benchmark ex Nuclear Index NTR

### DESCRIPTION

The Index aims to track the global stock market. The underlying assets are selected in such a manner that the resulting benchmark portfolio's GHG emissions are aligned with the long-term global warming target of the Paris Climate Agreement, including only companies operating in accordance with market standards for responsible business conduct (Norms-Based Research) and controversial weapons.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOG0A	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	/.SPAGMXNN	Last Price	2646.60
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 05.02.2014
Index Members	1942		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.51%	-3.00%	-0.30%	8.60%	0.20%	164.66%
Performance (p.a.)						9.05%
Volatility (p.a.)	29.31%	19.83%	15.41%	13.26%	17.78%	13.41%
High	2646.60	2786.65	2786.65	2786.65	2786.65	2786.65
Low	2358.48	2358.48	2358.48	2358.48	2358.48	1000.00
Sharpe Ratio*	0.53	-0.81	-0.32	0.33	-0.21	0.35
Max. Drawdown	-10.36%	-15.37%	-15.37%	-15.37%	-15.37%	-32.92%
VaR 95 \ 99				-21.7% \ -52.5%		-19.7% \ -38.2%
CVaR 95 \ 99				-35.4% \ -64.0%		-32.6% \ -60.0%

\* 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).

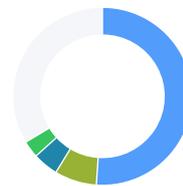
## COMPOSITION BY CURRENCIES

- USD 53.9%
- EUR 7.9%
- JPY 7.6%
- HKD 4.3%
- Others 26.2%



## COMPOSITION BY COUNTRIES

- US 51.1%
- JP 7.6%
- CN 4.6%
- GB 3.1%
- Others 33.6%



## TOP COMPONENTS AS OF 30-Apr-2025

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.14%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.82%
NVIDIA CORP	NVDA UW Equity	US	USD	3.39%
META PLATFORMS INC	META UW Equity	US	USD	1.57%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.22%
BROADCOM INC	AVGO UW Equity	US	USD	1.18%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.10%
ELI LILLY & CO	LLY UN Equity	US	USD	1.03%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	0.92%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.91%

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