

## 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	2554.91
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	1925		

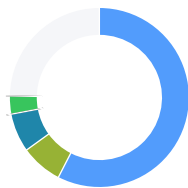
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.30%	3.41%	11.30%	19.25%	9.89%	155.49%
Performance (p.a.)						9.47%
Volatility (p.a.)	7.39%	9.07%	8.77%	9.53%	8.90%	13.37%
High	2554.91	2554.91	2554.91	2554.91	2554.91	2554.91
Low	2473.09	2343.29	2273.43	1998.01	2273.43	1000.00
Sharpe Ratio*	1.59	1.02	2.16	1.49	1.89	0.31
Max. Drawdown	-2.11%	-5.86%	-5.86%	-11.60%	-5.86%	-32.92%
VaR 95 \ 99				-16.0% \ -22.0%		-19.4% \ -36.7%
CVaR 95 \ 99				-19.7% \ -26.2%		-32.2% \ -58.9%

\* 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).

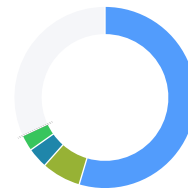
## COMPOSITION BY CURRENCIES

- USD 57.6%
- EUR 7.5%
- JPY 7.0%
- HKD 3.3%
- Others 24.7%



## COMPOSITION BY COUNTRIES

- US 54.6%
- JP 7.0%
- CN 3.7%
- GB 2.9%
- Others 31.9%



## TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	4.57%
NVIDIA CORP	NVDA UW Equity	US	USD	4.54%
APPLE INC	AAPL UW Equity	US	USD	4.46%
META PLATFORMS INC	META UW Equity	US	USD	1.54%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.46%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.23%
BROADCOM INC	AVGO UW Equity	US	USD	1.19%
ELI LILLY & CO	LLY UN Equity	US	USD	1.08%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.01%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.80%

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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](mailto:indexing@solactive.com)

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