

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		

FACTSHEET - AS OF 30-Apr-2025
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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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