

# Solactive ISS ESG Global Developed Markets ex-Eurozone 60 Index NTR

## DESCRIPTION

Representation of securities from global developed markets except the Eurozone that exhibit relatively high ESG performance while not violating certain ESG standards regarding controversies and/or activity in defined sectors.

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

ISIN / WKN	SLOGJF	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SEGDXEZN	Last Price	4361.36
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	EUR	History	Available daily back to 08.05.2006
Index Members	62		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.79%	5.74%	22.24%	24.87%	9.81%	336.14%
Performance (p.a.)						8.54%
Volatility (p.a.)	10.93%	9.67%	8.98%	9.62%	9.36%	15.52%
High	4467.69	4467.69	4467.69	4467.69	4467.69	4467.69
Low	4260.12	4118.98	3595.95	3456.35	3963.69	517.65
Sharpe Ratio*	-2.16	2.23	5.17	2.22	3.14	0.30
Max. Drawdown	-4.65%	-4.65%	-4.65%	-6.81%	-4.65%	-53.75%
VaR 95 \ 99				-16.1% \ -18.6%		-23.3% \ -48.0%
CVaR 95 \ 99				-17.9% \ -19.6%		-38.2% \ -65.7%

\* 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).

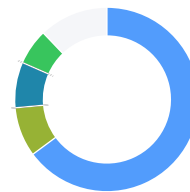
## COMPOSITION BY CURRENCIES

- USD 64.9%
- CAD 8.7%
- CHF 8.0%
- AUD 6.3%
- Others 12.2%



## COMPOSITION BY COUNTRIES

- US 64.9%
- CA 8.7%
- CH 8.0%
- AU 6.3%
- Others 12.2%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.70%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.28%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.27%
GENERAL ELECTRIC CO	GE UN Equity	US	USD	3.53%
APPLE INC	AAPL UW Equity	US	USD	3.28%
UNION PACIFIC CORP	UNP UN Equity	US	USD	2.96%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	2.76%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	2.66%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	2.63%
CVS HEALTH CORP	CVS UN Equity	US	USD	2.63%

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