

FACTSHEET - AS OF 11-Jul-2025

Solactive ISS ESG Core Screened Global Markets Index NTR

DESCRIPTION

The Solactive ISS ESG Core Screened Global Markets Index aims to track the global stock market including only companies operating in accordance with market standards on ESG controversy screens and without any significant involvement in defined sectors. The index is calculated as a Net Total Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | SL0QSG | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | SOCOSGMN Index/ .SOCOSGMN | Last Price | 2226.81 |
| 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 08.05.2017 |
| Index Members | 2931 | | |

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STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 1.18% | 13.95% | -1.97% | 4.38% | -1.95% | 122.68% |
| Performance (p.a.) | | | | | | 10.29% |
| Volatility (p.a.) | 7.91% | 14.69% | 18.49% | 16.24% | 18.00% | 15.18% |
| High | 2239.49 | 2239.49 | 2386.72 | 2386.72 | 2386.72 | 2386.72 |
| Low | 2162.05 | 1905.27 | 1905.27 | 1905.27 | 1905.27 | 937.79 |
| Sharpe Ratio* | 1.69 | 4.62 | -0.32 | 0.16 | -0.31 | 0.55 |
| Max. Drawdown | -1.76% | -4.11% | -20.17% | -20.17% | -20.17% | -31.96% |
| VaR 95 \ 99 | | | | -26.5% \ -61.4% | | -23.1% \ -45.5% |
| CVaR 95 \ 99 | | | | -43.8% \ -79.0% | | -37.7% \ -68.2% |

* 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).

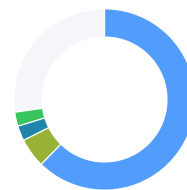
COMPOSITION BY CURRENCIES

- USD 65.0%
- EUR 7.2%
- JPY 5.3%
- HKD 3.0%
- Others 19.5%



COMPOSITION BY COUNTRIES

- US 62.3%
- JP 5.3%
- GB 2.7%
- CH 2.5%
- Others 27.2%



TOP COMPONENTS AS OF 11-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP | NVDA UW Equity | US | USD | 5.32% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 5.04% |
| APPLE INC | AAPL UW Equity | US | USD | 4.21% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 2.91% |
| META PLATFORMS INC | META UW Equity | US | USD | 2.13% |
| BROADCOM INC | AVGO UW Equity | US | USD | 1.73% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 1.43% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 1.27% |
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity | TW | TWD | 1.23% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 1.09% |

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