

FACTSHEET - AS OF 27-Aug-2025

Solactive ISS ESG Screened Global Markets Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA7XG7 / SLA7XG	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	/ .SESGGMP	Last Price	2139.64
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.11.2018
Index Members	2896		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.08%	6.57%	-0.71%	8.87%	1.70%	113.96%
Performance (p.a.)						12.11%
Volatility (p.a.)	9.80%	8.32%	18.03%	14.75%	16.34%	15.82%
High	2139.64	2139.64	2155.04	2207.11	2207.11	2207.11
Low	2063.02	1988.54	1762.52	1762.52	1762.52	937.66
Sharpe Ratio*	2.71	3.31	-0.19	0.48	0.04	0.64
Max. Drawdown	-2.34%	-2.38%	-18.21%	-20.14%	-20.14%	-32.00%
VaR 95 \ 99				-24.4% \ -40.0%		-23.4% \ -47.9%
CVaR 95 \ 99				-38.8% \ -77.7%		-39.6% \ -72.8%

* 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).

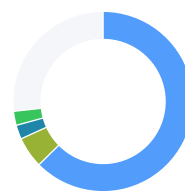
COMPOSITION BY CURRENCIES

- USD 65.3%
- EUR 6.7%
- JPY 5.6%
- HKD 3.3%
- Others 19.1%



COMPOSITION BY COUNTRIES

- US 62.6%
- JP 5.6%
- GB 2.5%
- CA 2.5%
- Others 26.7%



TOP COMPONENTS AS OF 27-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.67%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.95%
APPLE INC	AAPL UW Equity	US	USD	4.47%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.89%
META PLATFORMS INC	META UW Equity	US	USD	2.15%
BROADCOM INC	AVGO UW Equity	US	USD	1.84%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.61%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.41%
TESLA INC	TSLA UW Equity	US	USD	1.31%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.24%

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