

# FACTSHEET - Solactive ISS ESG Screened Global Markets Index NTR

## AS OF 16-May-2025



### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-2.31%	25.25%	19.37%	-15.49%	27.33%	9.59%

### CHARACTERISTICS

ISIN / WKN	DE000SLA7XH5 / SLA7XH	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	SESGGMN Index / .SESGGMN	Last Price	2250.72
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.11.2018
Index Members	2847		

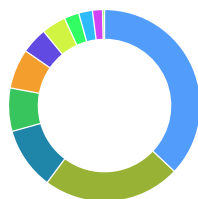
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	13.70%	-5.93%	-0.62%	9.02%	-2.31%	125.07%
Performance (p.a.)						13.57%
Volatility (p.a.)	20.06%	23.73%	18.12%	15.69%	20.08%	16.05%
High	2250.72	2419.42	2419.42	2419.42	2419.42	2419.42
Low	1940.67	1937.51	1937.51	1937.51	1937.51	957.40
Sharpe Ratio*	18.69	-1.02	-0.19	0.45	-0.41	0.71
Max. Drawdown	-2.48%	-19.92%	-19.92%	-19.92%	-19.92%	-31.87%
VaR 95 \ 99				-27.0% \ -61.6%		-23.7% \ -47.8%
CVaR 95 \ 99				-43.0% \ -77.6%		-39.9% \ -74.2%

\* 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).

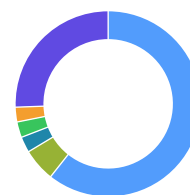
## COMPOSITION BY SECTORS

- Technology 37.0%
- Finance 23.2%
- Healthcare 10.5%
- Industrials 7.3%
- Consumer Non-Cyclicals 6.7%
- Consumer Cyclicals 4.4%
- Non-Energy Materials 4.1%
- Consumer Services 2.5%
- Telecommunications 2.3%
- Business Services 1.7%
- Utilities 0.3%



## COMPOSITION BY COUNTRIES

- United States 60.6%
- Japan 5.7%
- United Kingdom 2.7%
- Switzerland 2.7%
- Canada 2.6%
- Others 25.6%



## TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.04%
NVIDIA CORP	NVDA UW Equity	US	USD	4.84%
APPLE INC	AAPL UW Equity	US	USD	4.67%
META PLATFORMS INC	META UW Equity	US	USD	2.11%
BROADCOM INC	AVGO UW Equity	US	USD	1.59%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.46%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.30%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.20%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.13%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	1.04%

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