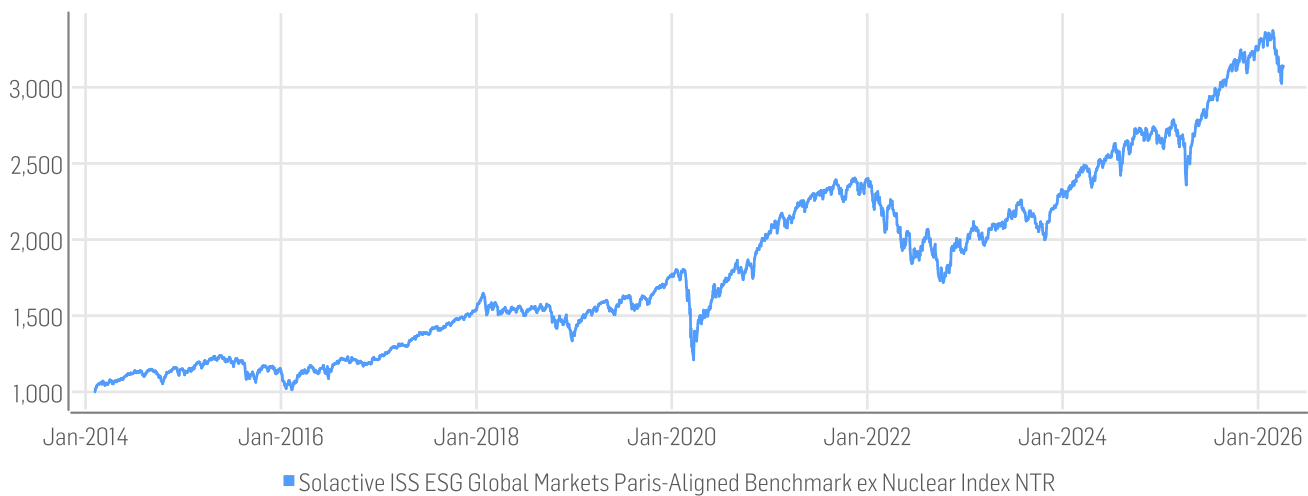


# Solactive ISS ESG Global Markets Paris-Aligned Benchmark ex Nuclear Index NTR

## 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             | 3138.68                                     |
| 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       | 2123             |                        |   |

## STATISTICS

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -2.63%  | -5.20%  | -1.28%  | 25.38%          | -3.25%  | 213.87%         |
| Performance (p.a.) |         |         |         |                 |         | 9.86%           |
| Volatility (p.a.)  | 16.70%  | 12.69%  | 11.54%  | 10.53%          | 12.49%  | 13.20%          |
| High               | 3241.53 | 3372.44 | 3372.44 | 3372.44         | 3372.44 | 3372.44         |
| Low                | 3025.18 | 3025.18 | 3025.18 | 2496.62         | 3025.18 | 1000.00         |
| Sharpe Ratio*      | -1.88   | -1.82   | -0.54   | 2.10            | -1.24   | 0.47            |
| Max. Drawdown      | -6.67%  | -10.30% | -10.30% | -10.30%         | -10.30% | -32.92%         |
| VaR 95 \ 99        |         |         |         | -17.3% \ -25.9% |         | -19.4% \ -36.7% |
| CVaR 95 \ 99       |         |         |         | -23.5% \ -32.3% |         | -31.9% \ -58.5% |

\* 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).

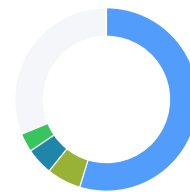
## COMPOSITION BY CURRENCIES

- USD 57.3%
- EUR 6.5%
- JPY 6.0%
- HKD 4.1%
- Others 26.1%



## COMPOSITION BY COUNTRIES

- US 54.7%
- JP 6.0%
- CN 4.8%
- TW 3.3%
- Others 31.2%



## TOP COMPONENTS AS OF 06-Apr-2026

| Company                      | Ticker          | Country | Currency | Index Weight (%) |
|------------------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP                  | NVDA UW Equity  | US      | USD      | 4.74%            |
| APPLE INC                    | AAPL UW Equity  | US      | USD      | 4.26%            |
| MICROSOFT CORP               | MSFT UW Equity  | US      | USD      | 3.12%            |
| AMAZON.COM INC               | AMZN UW Equity  | US      | USD      | 2.33%            |
| ALPHABET INC-CL A            | GOOGL UW Equity | US      | USD      | 1.99%            |
| ALPHABET INC C-SHARES        | GOOG UW Equity  | US      | USD      | 1.71%            |
| BROADCOM INC                 | AVGO UW Equity  | US      | USD      | 1.68%            |
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity  | TW      | TWD      | 1.57%            |
| META PLATFORMS INC           | META UW Equity  | US      | USD      | 1.42%            |
| TESLA INC                    | TSLA UW Equity  | US      | USD      | 1.18%            |

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