

FACTSHEET - AS OF 06-Apr-2026

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	SL0QS6	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SOCOSGMN Index/.SOCOSGMN	Last Price	2441.32
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	2944		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.99%	-3.90%	-0.37%	23.86%	-1.56%	144.13%
Performance (p.a.)						10.53%
Volatility (p.a.)	13.94%	11.67%	11.24%	11.60%	11.60%	14.81%
High	2505.58	2559.25	2559.25	2559.25	2559.25	2559.25
Low	2359.69	2359.69	2359.69	1922.07	2359.69	944.48
Sharpe Ratio*	-1.70	-1.44	-0.24	1.92	-0.67	0.58
Max. Drawdown	-5.82%	-7.80%	-7.80%	-7.80%	-7.80%	-31.87%
VaR 95 \ 99				-19.5% \ -35.6%		-22.3% \ -43.6%
CVaR 95 \ 99				-28.0% \ -38.8%		-36.7% \ -66.0%

* 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 62.8%
- EUR 7.4%
- JPY 5.6%
- TWD 3.1%
- Others 21.2%



COMPOSITION BY COUNTRIES

- US 60.3%
- JP 5.6%
- TW 3.0%
- GB 2.8%
- Others 28.3%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.32%
APPLE INC	AAPL UW Equity	US	USD	4.80%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.51%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.60%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.24%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.93%
BROADCOM INC	AVGO UW Equity	US	USD	1.87%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.74%
META PLATFORMS INC	META UW Equity	US	USD	1.59%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.04%

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