

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

### 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	SLOGZ9	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	/.SPAGMXNP	Last Price	2182.36
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	1923		

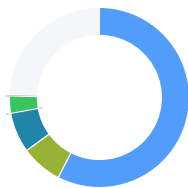
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.58%	10.79%	13.95%	16.28%	12.15%	118.24%
Performance (p.a.)						7.76%
Volatility (p.a.)	4.86%	7.83%	8.31%	9.25%	8.45%	13.33%
High	2182.36	2182.36	2182.36	2182.36	2182.36	2182.36
Low	2107.20	1953.01	1915.11	1676.34	1902.24	976.12
Sharpe Ratio*	9.91	5.91	3.01	1.21	2.13	0.18
Max. Drawdown	-0.81%	-2.16%	-6.02%	-11.92%	-6.02%	-33.07%
VaR 95 \ 99				-15.7% \ -22.1%		-19.4% \ -36.7%
CVaR 95 \ 99				-19.5% \ -26.2%		-32.2% \ -59.0%

\* 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 57.6%
- EUR 7.4%
- JPY 7.2%
- HKD 3.1%
- Others 24.7%



## COMPOSITION BY COUNTRIES

- US 54.6%
- JP 7.2%
- CN 3.4%
- GB 2.8%
- Others 31.9%



## TOP COMPONENTS AS OF 16-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
CIMB GROUP HOLDINGS BHD	CIMB MK Equity	MY	MYR	0.02%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	0.04%
WHARF HOLDINGS LTD ORD	4 HK Equity	HK	HKD	0.03%
LG UPLUS ( LG TELECOM) CORP ORD	032640 KP Equity	KR	KRW	0.00%
AKAMAI TECHNOLOGIES INC	AKAM UW Equity	US	USD	0.02%
METALLURGICAL CORP OF CHINA LT	601618 C1 Equity	CN	CNH	0.01%
SHENZHEN INOVANCE TECHNOLOGY CO LTD	300124 C2 Equity	CN	CNH	0.02%
FRESENIUS SE & CO KGAA	FRE GY Equity	DE	EUR	0.04%
TELEKOM AUSTRIA AG	TKA AV Equity	AT	EUR	0.01%
BB SEGURIDADE PARTICIPACOES	BBSE3 BS Equity	BR	BRL	0.01%

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