

# 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	SL0GZ9	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	/ .SPAGMXNP	Last Price	2387.70
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	1941		

FACTSHEET - AS OF 11-Jul-2025  
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## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.59%	16.18%	11.15%	9.41%	9.65%	138.77%
Performance (p.a.)						7.91%
Volatility (p.a.)	10.20%	10.42%	15.55%	13.62%	15.26%	13.36%
High	2401.75	2401.75	2401.75	2401.75	2401.75	2401.75
Low	2289.35	2049.16	1936.85	1936.85	1936.85	976.12
Sharpe Ratio*	3.16	7.63	1.26	0.38	0.97	0.27
Max. Drawdown	-1.94%	-1.98%	-15.61%	-15.61%	-15.61%	-33.07%
VaR 95 \ 99				-21.9% \ -52.6%		-19.6% \ -38.3%
CVaR 95 \ 99				-35.6% \ -64.1%		-32.4% \ -60.1%

\* 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 55.1%
- EUR 7.6%
- JPY 7.0%
- HKD 4.4%
- Others 25.9%



## COMPOSITION BY COUNTRIES

- US 52.3%
- JP 7.0%
- CN 4.6%
- GB 2.9%
- Others 33.2%



## TOP COMPONENTS AS OF 11-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	4.67%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.42%
APPLE INC	AAPL UW Equity	US	USD	3.74%
META PLATFORMS INC	META UW Equity	US	USD	1.87%
BROADCOM INC	AVGO UW Equity	US	USD	1.54%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.26%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.12%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.10%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.97%
ELI LILLY & CO	LLY UN Equity	US	USD	0.83%

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