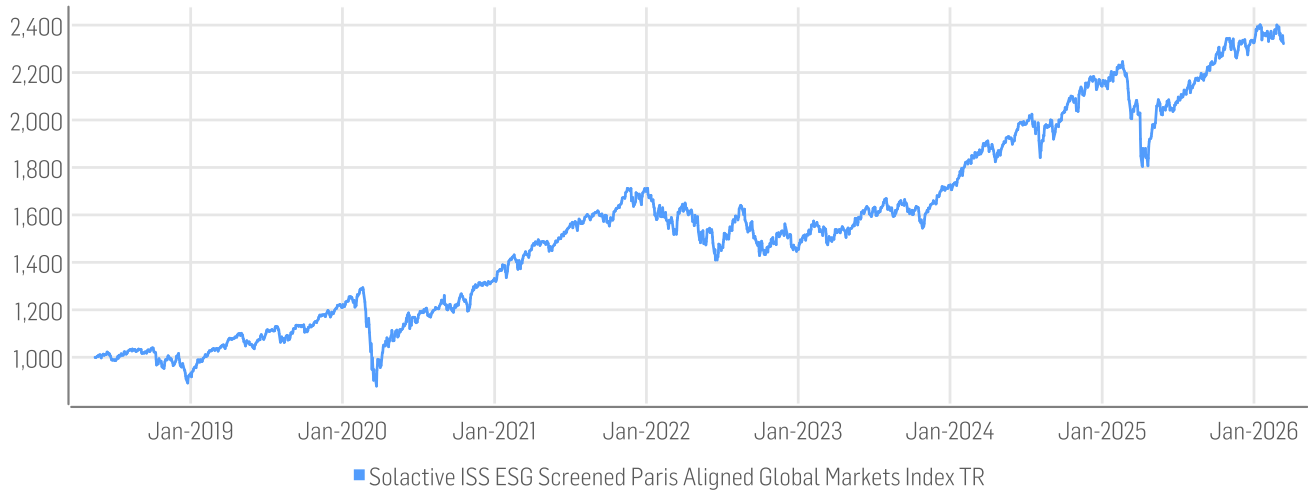


# FACTSHEET - AS OF 13-Mar-2026

## Solactive ISS ESG Screened Paris Aligned Global Markets Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOC1K8 / SLOC1K	Base Value / Base Date	1000 Points / 16.05.2018
Bloomberg / Reuters	/ .SSPABGMT	Last Price	2321.49
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 16.05.2018
Index Members	2871		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.22%	0.49%	4.44%	14.02%	-0.16%	132.15%
Performance (p.a.)						11.36%
Volatility (p.a.)	9.97%	9.90%	9.96%	13.73%	10.41%	14.93%
High	2400.58	2401.40	2401.40	2401.40	2401.40	2401.40
Low	2321.49	2274.35	2208.63	1803.96	2321.49	878.27
Sharpe Ratio*	-2.59	0.01	0.73	0.90	-0.26	0.63
Max. Drawdown	-3.29%	-3.33%	-3.55%	-13.38%	-3.33%	-32.11%
VaR 95 \ 99				-19.5% \ -39.1%		-21.9% \ -44.4%
CVaR 95 \ 99				-37.8% \ -74.3%		-36.9% \ -68.0%

\* 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 61.9%
- EUR 6.4%
- JPY 5.3%
- TWD 3.4%
- Others 23.0%



## COMPOSITION BY COUNTRIES

- US 59.5%
- JP 5.3%
- TW 3.4%
- CN 3.1%
- Others 28.7%



## TOP COMPONENTS AS OF 13-Mar-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.23%
APPLE INC	AAPL UW Equity	US	USD	4.57%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.65%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.62%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.31%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.00%
BROADCOM INC	AVGO UW Equity	US	USD	1.98%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.86%
META PLATFORMS INC	META UW Equity	US	USD	1.74%
ELI LILLY & CO	LLY UN Equity	US	USD	1.11%

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