

Solactive Sustainable Global Developed Equity EU Paris-Aligned Index NTR

HISTORICAL PERFORMANCE



- Solactive Sustainable Global Developed Equity EU Paris-Aligned Index NTR
- Solactive GBS Developed Markets Large & Mid Cap USD Index NTR

CHARACTERISTICS

ISIN / WKN	DE000SLOCMD9 / SLOCMD	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	SOLDMPAN Index / .SOLDMPAN	Last Price	397.65
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 07.05.2014
Index Members	1028		

FACTSHEET - AS OF 21-Apr-2026
Solactive Sustainable Global Developed Equity EU Paris-Aligned Index NTR

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.58%	2.43%	3.16%	27.21%	1.62%	297.65%
Performance (p.a.)						12.24%
Volatility (p.a.)	18.67%	15.68%	13.45%	11.96%	14.73%	14.88%
High	401.91	401.91	401.91	401.91	401.91	401.91
Low	353.85	353.85	353.85	313.22	353.85	95.75
Sharpe Ratio*	10.76	0.42	0.21	2.01	0.12	0.58
Max. Drawdown	-3.56%	-10.97%	-10.97%	-10.97%	-10.97%	-31.74%
VaR 95 \ 99				-19.4% \ -28.4%		-22.1% \ -43.2%
CVaR 95 \ 99				-25.1% \ -33.7%		-36.0% \ -63.7%

* 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).

STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index NTR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	8.52%	3.34%	6.52%	29.04%	4.19%	235.80%
Performance (p.a.)						10.66%
Volatility (p.a.)	16.84%	14.14%	12.16%	10.87%	13.29%	14.58%
High	2833.73	2833.73	2833.73	2833.73	2833.73	2833.73
Low	2536.17	2536.17	2536.17	2179.35	2536.17	755.14
Sharpe Ratio*	9.92	0.75	0.82	2.38	0.81	0.48
Max. Drawdown	-3.27%	-8.88%	-8.88%	-8.88%	-8.88%	-33.92%
VaR 95 \ 99				-17.5% \ -25.1%		-21.6% \ -41.8%
CVaR 95 \ 99				-23.1% \ -31.7%		-35.5% \ -64.0%

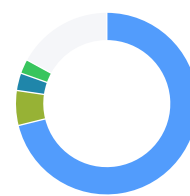
COMPOSITION BY CURRENCIES

- USD 72.9%
- EUR 6.3%
- JPY 6.2%
- GBp 3.1%
- Others 11.6%



COMPOSITION BY COUNTRIES

- US 71.1%
- JP 6.2%
- GB 3.1%
- CH 2.5%
- Others 17.0%



TOP COMPONENTS AS OF 21-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	8.25%
APPLE INC	AAPL UW Equity	US	USD	7.20%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.05%
BROADCOM INC	AVGO UW Equity	US	USD	3.26%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.41%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.14%
META PLATFORMS INC	META UW Equity	US	USD	1.98%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.85%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.54%
TESLA INC	TSLA UW Equity	US	USD	1.43%

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