

# FACTSHEET - AS OF 21-May-2025

## Solactive Sustainable Global Developed EU Paris-Aligned Index NTR GBP

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |  |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN          | DE000SLOCOA1 / SLOCOA | Base Value / Base Date | 100.0 Points / 07.05.2014              |
| Bloomberg / Reuters | / .SOLDMGBP           | Last Price             | 420.01                                 |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                             |
| Index Type          | Net Total Return      | Calculation            | 01:00 to 22:50 (CET), every 15 seconds |
| Index Currency      | GBP                   | History                | Available daily back to 07.05.2014     |
| Index Members       | 1032                  |                        |  |

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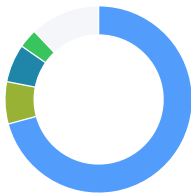
### STATISTICS

| GBP                | 30D    | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|-----------------|
| Performance        | 12.13% | -7.77%  | -4.33%  | 5.03%           | -3.67%  | 320.01%         |
| Performance (p.a.) |        |         |         |                 |         | 13.88%          |
| Volatility (p.a.)  | 19.50% | 25.28%  | 19.76%  | 16.32%          | 21.46%  | 15.28%          |
| High               | 428.94 | 455.38  | 459.08  | 459.08          | 459.08  | 459.08          |
| Low                | 374.59 | 373.23  | 373.23  | 373.23          | 373.23  | 100.00          |
| Sharpe Ratio*      | 15.31  | -1.27   | -0.65   | 0.05            | -0.63   | 0.63            |
| Max. Drawdown      | -2.08% | -18.04% | -18.70% | -18.70%         | -18.70% | -23.96%         |
| VaR 95 \ 99        |        |         |         | -26.0% \ -45.6% |         | -23.3% \ -43.7% |
| CVaR 95 \ 99       |        |         |         | -41.2% \ -70.8% |         | -36.1% \ -61.6% |

\* 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).

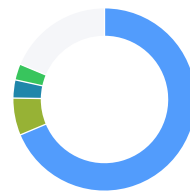
### COMPOSITION BY CURRENCIES

- USD 70.8%
- EUR 7.3%
- JPY 6.6%
- GBp 3.3%
- Others 12.1%



### COMPOSITION BY COUNTRIES

- US 68.7%
- JP 6.6%
- GB 3.2%
- CH 2.9%
- Others 18.7%



### TOP COMPONENTS AS OF 21-May-2025

| Company                 | Ticker          | Country | Currency | Index Weight (%) |
|-------------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP             | NVDA UW Equity  | US      | USD      | 7.55%            |
| MICROSOFT CORP          | MSFT UW Equity  | US      | USD      | 7.00%            |
| APPLE INC               | AAPL UW Equity  | US      | USD      | 6.09%            |
| BROADCOM INC            | AVGO UW Equity  | US      | USD      | 2.40%            |
| META PLATFORMS INC      | META UW Equity  | US      | USD      | 2.39%            |
| JPMORGAN CHASE & CO     | JPM UN Equity   | US      | USD      | 1.47%            |
| ALPHABET INC-CL A       | GOOGL UW Equity | US      | USD      | 1.37%            |
| VISA INC-CLASS A SHARES | V UN Equity     | US      | USD      | 1.31%            |
| ALPHABET INC C-SHARES   | GOOG UW Equity  | US      | USD      | 1.21%            |
| ELI LILLY & CO          | LLY UN Equity   | US      | USD      | 1.17%            |

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