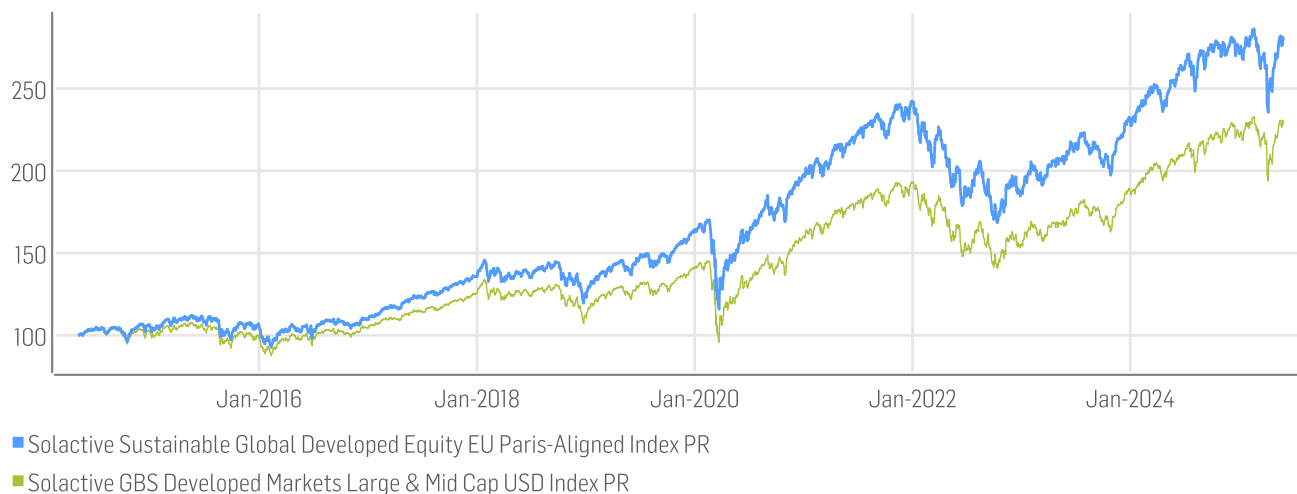


## Solactive Sustainable Global Developed Equity EU Paris-Aligned Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCMC1 / SLOCMC	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOLDMPAP	Last Price	279.85
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 07.05.2014
Index Members	1032		

FACTSHEET - AS OF 28-May-2025  
Solactive Sustainable Global Developed Equity EU Paris-Aligned Index PR

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.48%	1.57%	0.96%	10.64%	3.16%	179.85%
Performance (p.a.)						9.75%
Volatility (p.a.)	12.29%	24.68%	19.28%	16.25%	20.52%	15.10%
High	281.97	281.97	286.22	286.22	286.22	286.22
Low	262.83	235.66	235.66	235.66	235.66	92.76
Sharpe Ratio*	8.99	0.09	-0.12	0.40	0.18	0.36
Max. Drawdown	-2.07%	-15.25%	-17.66%	-17.66%	-17.66%	-31.87%
VaR 95 \ 99				-25.4% \ -49.5%		-22.4% \ -44.3%
CVaR 95 \ 99				-40.2% \ -72.5%		-36.9% \ -65.9%

\* 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 PR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.00%	2.21%	1.27%	11.77%	3.90%	129.26%
Performance (p.a.)						7.79%
Volatility (p.a.)	11.45%	24.27%	18.75%	15.58%	19.94%	14.84%
High	2042.78	2042.78	2060.85	2060.85	2060.85	2060.85
Low	1914.65	1716.70	1716.70	1716.70	1716.70	775.20
Sharpe Ratio*	8.66	0.21	-0.09	0.49	0.28	0.24
Max. Drawdown	-1.76%	-14.39%	-16.70%	-16.70%	-16.70%	-34.09%
VaR 95 \ 99				-23.9% \ -50.5%		-21.8% \ -42.4%
CVaR 95 \ 99				-39.5% \ -76.9%		-36.5% \ -66.4%

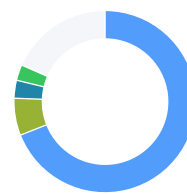
### COMPOSITION BY CURRENCIES

- USD 71.1%
- EUR 7.1%
- JPY 6.6%
- GBp 3.3%
- Others 11.9%



### COMPOSITION BY COUNTRIES

- US 69.0%
- JP 6.6%
- GB 3.2%
- CH 2.8%
- Others 18.4%



## TOP COMPONENTS AS OF 28-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.69%
MICROSOFT CORP	MSFT UW Equity	US	USD	7.05%
APPLE INC	AAPL UW Equity	US	USD	6.02%
BROADCOM INC	AVGO UW Equity	US	USD	2.49%
META PLATFORMS INC	META UW Equity	US	USD	2.41%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.47%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.39%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.31%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.23%
ELI LILLY & CO	LLY UN Equity	US	USD	1.16%

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