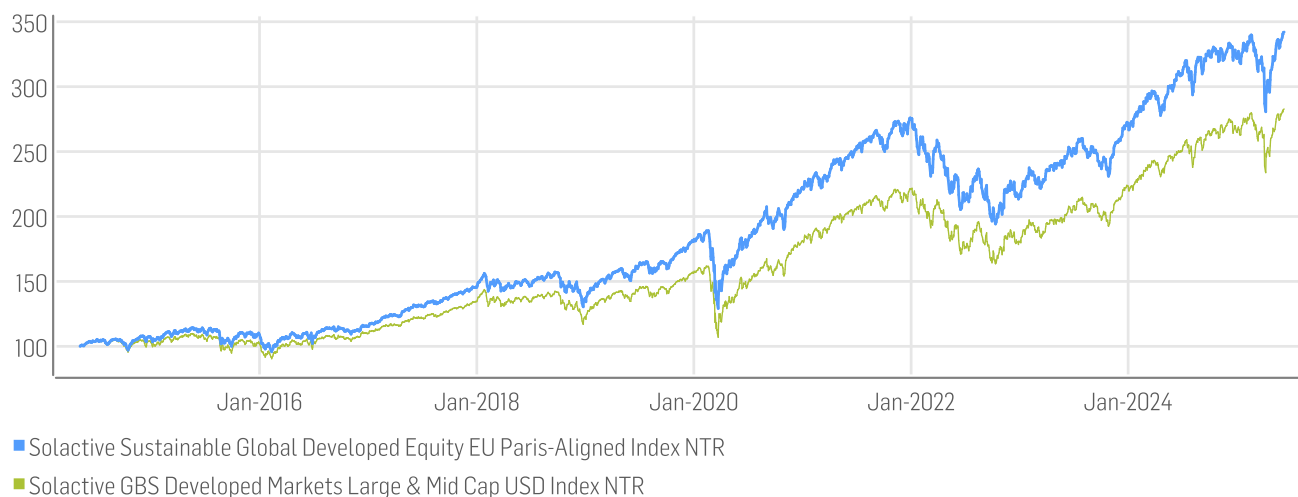


# Solactive Sustainable Global Developed Equity EU Paris-Aligned Index NTR

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

|                     |                            |                        |   |
|---------------------|----------------------------|------------------------|---|
| ISIN / WKN          | DE000SLOCMD9 / SLOCMD      | Base Value / Base Date | 100 Points / 07.05.2014                     |
| Bloomberg / Reuters | SOLDMPAN Index / .SOLDMPAN | Last Price             | 342.08                                      |
| 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       | 1032                       |                        |   |

FACTSHEET - AS OF 09-Jun-2025  
Solactive Sustainable Global Developed Equity EU Paris-Aligned Index NTR

## STATISTICS

| USD                | 30D    | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|-----------------|
| Performance        | 6.54%  | 9.07%   | 2.96%   | 10.65%          | 6.28%   | 242.08%         |
| Performance (p.a.) |        |         |         |                 |         | 11.73%          |
| Volatility (p.a.)  | 11.31% | 23.29%  | 19.24%  | 16.19%          | 19.83%  | 15.08%          |
| High               | 342.08 | 342.08  | 342.08  | 342.08          | 342.08  | 342.08          |
| Low                | 328.75 | 280.63  | 280.63  | 280.63          | 280.63  | 95.75           |
| Sharpe Ratio*      | 9.89   | 1.63    | 0.09    | 0.40            | 0.54    | 0.49            |
| Max. Drawdown      | -2.06% | -13.12% | -17.43% | -17.43%         | -17.43% | -31.74%         |
| VaR 95 \ 99        |        |         |         | -25.2% \ -49.4% |         | -22.3% \ -44.3% |
| CVaR 95 \ 99       |        |         |         | -40.1% \ -72.4% |         | -36.8% \ -65.8% |

\* 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        | 5.85%   | 8.86%   | 3.11%   | 13.86%          | 6.70%   | 182.76%         |
| Performance (p.a.) |         |         |         |                 |         | 9.83%           |
| Volatility (p.a.)  | 10.64%  | 23.10%  | 18.73%  | 15.58%          | 19.28%  | 14.83%          |
| High               | 2361.28 | 2361.28 | 2361.28 | 2361.28         | 2361.28 | 2361.28         |
| Low                | 2278.83 | 1952.09 | 1952.09 | 1952.09         | 1952.09 | 755.14          |
| Sharpe Ratio*      | 8.98    | 1.59    | 0.11    | 0.63            | 0.61    | 0.37            |
| Max. Drawdown      | -1.74%  | -13.01% | -16.47% | -16.47%         | -16.47% | -33.92%         |
| VaR 95 \ 99        |         |         |         | -23.8% \ -50.5% |         | -21.8% \ -42.4% |
| CVaR 95 \ 99       |         |         |         | -39.3% \ -76.8% |         | -36.4% \ -66.3% |

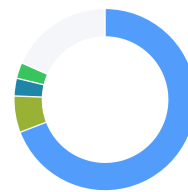
### COMPOSITION BY CURRENCIES

- USD 71.3%
- EUR 7.1%
- JPY 6.5%
- GBp 3.2%
- Others 11.9%



### COMPOSITION BY COUNTRIES

- US 69.2%
- JP 6.5%
- GB 3.1%
- CH 2.8%
- Others 18.4%



FACTSHEET - AS OF 09-Jun-2025  
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TOP COMPONENTS AS OF 09-Jun-2025

| Company                 | Ticker          | Country | Currency | Index Weight (%) |
|-------------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP             | NVDA UW Equity  | US      | USD      | 7.94%            |
| MICROSOFT CORP          | MSFT UW Equity  | US      | USD      | 7.11%            |
| APPLE INC               | AAPL UW Equity  | US      | USD      | 5.91%            |
| META PLATFORMS INC      | META UW Equity  | US      | USD      | 2.54%            |
| BROADCOM INC            | AVGO UW Equity  | US      | USD      | 2.48%            |
| JPMORGAN CHASE & CO     | JPM UN Equity   | US      | USD      | 1.46%            |
| ALPHABET INC-CL A       | GOOGL UW Equity | US      | USD      | 1.39%            |
| VISA INC-CLASS A SHARES | V UN Equity     | US      | USD      | 1.30%            |
| ALPHABET INC C-SHARES   | GOOG UW Equity  | US      | USD      | 1.23%            |
| ELI LILLY & CO          | LLY UN Equity   | US      | USD      | 1.22%            |

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