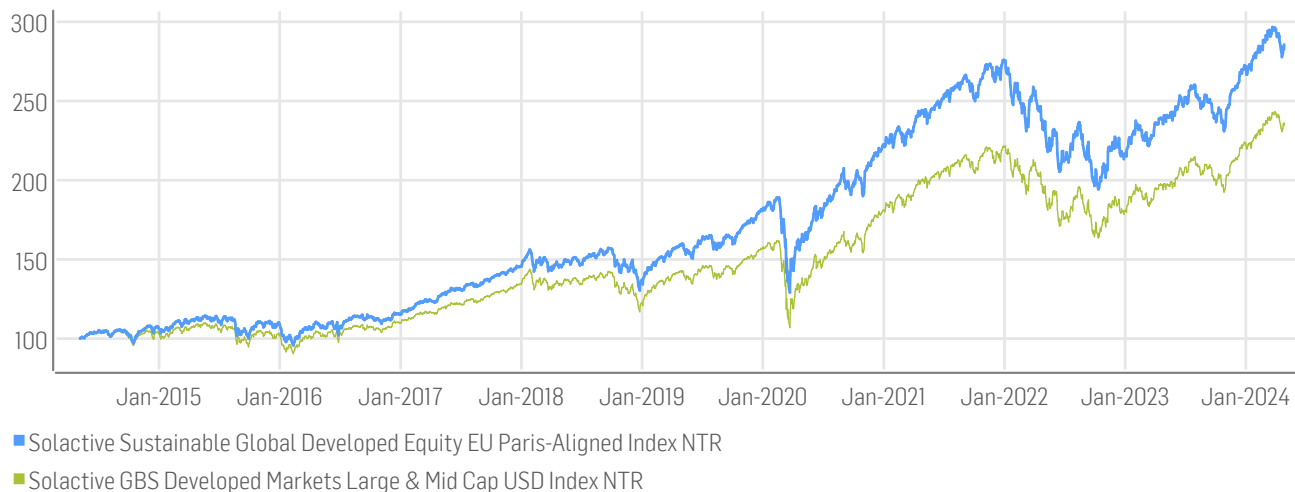


Solactive Sustainable Global Developed Equity EU Paris-Aligned Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCMD9 / SLOCMD	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	SOLDMPAN Index / .SOLDMPAN	Last Price	285.72
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	1093		

FACTSHEET - AS OF 26-Apr-2024
Solactive Sustainable Global Developed Equity EU Paris-Aligned Index NTR

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.54%	2.63%	23.74%	19.64%	5.06%	185.72%
Performance (p.a.)						11.10%
Volatility (p.a.)	11.78%	11.09%	10.40%	10.79%	10.75%	15.02%
High	296.24	296.71	296.71	296.71	296.71	296.71
Low	277.75	277.22	233.09	230.91	266.66	95.75
Sharpe Ratio*	-3.47	0.52	4.69	1.36	1.03	0.39
Max. Drawdown	-6.24%	-6.39%	-6.39%	-11.26%	-6.39%	-31.74%
VaR 95 \ 99				-17.3% \ -23.5%		-22.1% \ -43.8%
CVaR 95 \ 99				-20.7% \ -26.4%		-36.6% \ -65.1%

* 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	-2.76%	4.13%	22.80%	20.76%	5.74%	136.29%
Performance (p.a.)						9.01%
Volatility (p.a.)	10.25%	9.67%	9.35%	10.10%	9.38%	14.82%
High	2030.74	2030.74	2030.74	2030.74	2030.74	2030.74
Low	1926.18	1889.35	1622.06	1606.87	1834.76	755.14
Sharpe Ratio*	-3.34	1.29	4.96	1.56	1.43	0.25
Max. Drawdown	-5.15%	-5.15%	-5.15%	-10.39%	-5.15%	-33.92%
VaR 95 \ 99				-16.3% \ -21.9%		-21.7% \ -42.3%
CVaR 95 \ 99				-20.1% \ -26.2%		-36.3% \ -65.2%

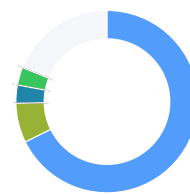
COMPOSITION BY CURRENCIES

- USD 70.1%
- EUR 8.0%
- JPY 7.0%
- GBP 3.2%
- Others 11.6%



COMPOSITION BY COUNTRIES

- US 67.7%
- JP 7.0%
- GB 3.2%
- CH 3.2%
- Others 18.9%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	8.05%
APPLE INC	AAPL UW Equity	US	USD	5.79%
NVIDIA CORP	NVDA UW Equity	US	USD	5.77%
META PLATFORMS INC	META UW Equity	US	USD	1.94%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.65%
BROADCOM INC	AVGO UW Equity	US	USD	1.54%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.44%
ELI LILLY & CO	LLY UN Equity	US	USD	1.23%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.19%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.10%

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