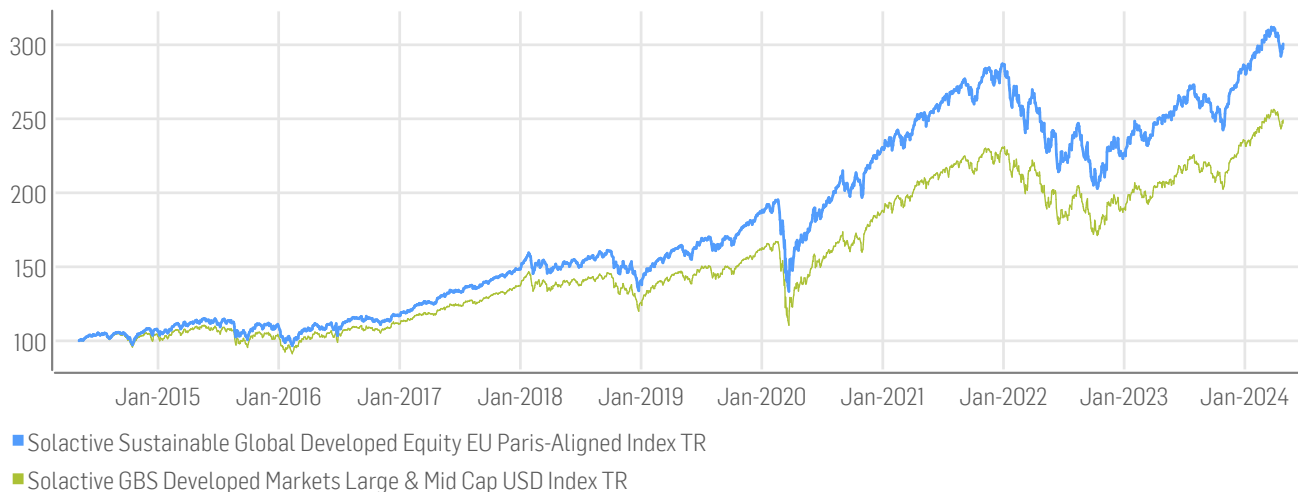


# Solactive Sustainable Global Developed Equity EU Paris-Aligned Index TR

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLOCME7 / SLOCME | Base Value / Base Date | 100 Points / 07.05.2014                     |
| Bloomberg / Reuters | / .SOLDMPAT           | Last Price             | 300.66                                      |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                                  |
| Index Type          | 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 TR

**STATISTICS**

| USD                | 30D    | 90D    | 180D   | 360D            | YTD    | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance        | -3.49% | 2.77%  | 24.02% | 20.17%          | 5.22%  | 200.66%         |
| Performance (p.a.) |        |        |        |                 |        | 11.67%          |
| Volatility (p.a.)  | 11.79% | 11.09% | 10.40% | 10.79%          | 10.76% | 15.03%          |
| High               | 311.60 | 312.02 | 312.02 | 312.02          | 312.02 | 312.02          |
| Low                | 292.22 | 291.33 | 244.72 | 242.43          | 280.18 | 96.64           |
| Sharpe Ratio*      | -3.43  | 0.58   | 4.75   | 1.41            | 1.08   | 0.42            |
| Max. Drawdown      | -6.22% | -6.35% | -6.35% | -11.18%         | -6.35% | -31.70%         |
| VaR 95 \ 99        |        |        |        | -17.2% \ -23.5% |        | -22.0% \ -43.8% |
| CVaR 95 \ 99       |        |        |        | -20.7% \ -26.3% |        | -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 TR**

| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -2.71%  | 4.27%   | 23.10%  | 21.34%          | 5.91%   | 149.20%         |
| Performance (p.a.) |         |         |         |                 |         | 9.59%           |
| Volatility (p.a.)  | 10.26%  | 9.68%   | 9.36%   | 10.10%          | 9.39%   | 14.82%          |
| High               | 2104.22 | 2104.22 | 2104.22 | 2104.22         | 2104.22 | 2104.22         |
| Low                | 1996.34 | 1955.86 | 1677.37 | 1661.62         | 1899.01 | 749.31          |
| Sharpe Ratio*      | -3.29   | 1.36    | 5.04    | 1.62            | 1.49    | 0.29            |
| Max. Drawdown      | -5.13%  | -5.13%  | -5.13%  | -10.30%         | -5.13%  | -33.87%         |
| VaR 95 \ 99        |         |         |         | -16.2% \ -21.9% |         | -21.7% \ -42.3% |
| CVaR 95 \ 99       |         |         |         | -20.0% \ -26.1% |         | -36.3% \ -65.2% |

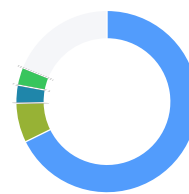
**COMPOSITION BY CURRENCIES**

- 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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