

Solactive ISS ESG Global Developed Markets ex-Eurozone 60 Index NTR

DESCRIPTION

Representation of securities from global developed markets except the Eurozone that exhibit relatively high ESG performance while not violating certain ESG standards regarding controversies and/or activity in defined sectors.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|------------------|------------------------|---|
| ISIN / WKN | SL0GJF | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | / .SEGDXEZN | Last Price | 4984.32 |
| 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 | EUR | History | Available daily back to 08.05.2006 |
| Index Members | 60 | | |

FACTSHEET - AS OF 18-Jul-2025
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STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 2.74% | 12.68% | -1.76% | 5.84% | 0.09% | 398.43% |
| Performance (p.a.) | | | | | | 8.73% |
| Volatility (p.a.) | 8.07% | 12.79% | 17.48% | 15.78% | 16.90% | 15.46% |
| High | 5009.34 | 5009.34 | 5338.52 | 5338.52 | 5338.52 | 5338.52 |
| Low | 4804.16 | 4312.25 | 4310.06 | 4310.06 | 4310.06 | 517.65 |
| Sharpe Ratio* | 4.59 | 4.72 | -0.31 | 0.25 | -0.10 | 0.44 |
| Max. Drawdown | -1.00% | -2.77% | -19.26% | -19.26% | -19.26% | -53.75% |
| VaR 95 \ 99 | | | | -23.5% \ -63.7% | | -23.2% \ -48.0% |
| CVaR 95 \ 99 | | | | -43.5% \ -78.6% | | -38.2% \ -66.0% |

* 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).

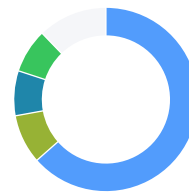
COMPOSITION BY CURRENCIES

- USD 63.5%
- JPY 8.6%
- CAD 7.9%
- CHF 7.8%
- Others 12.2%



COMPOSITION BY COUNTRIES

- US 63.5%
- JP 8.6%
- CA 7.9%
- CH 7.8%
- Others 12.2%



TOP COMPONENTS AS OF 18-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------------------|-----------------|---------|----------|------------------|
| ORACLE CORP | ORCL UN Equity | US | USD | 5.27% |
| NVIDIA CORP | NVDA UW Equity | US | USD | 5.18% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 4.49% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 4.01% |
| CISCO SYSTEMS INC | CSCO UW Equity | US | USD | 3.93% |
| INTERNATIONAL BUSINESS MACHINES CORP | IBM UN Equity | US | USD | 3.85% |
| APPLE INC | AAPL UW Equity | US | USD | 3.65% |
| VISA INC-CLASS A SHARES | V UN Equity | US | USD | 3.61% |
| HSBC HOLDINGS PLC | HSBA LN Equity | GB | GBp | 2.85% |
| AT&T | T UN Equity | US | USD | 2.68% |

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