

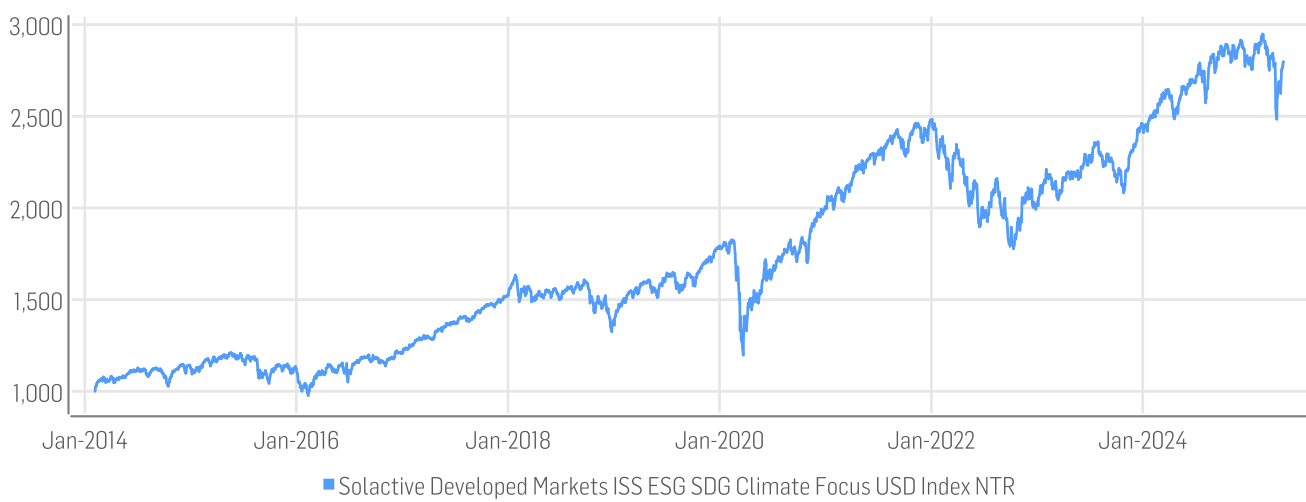
FACTSHEET - AS OF 01-May-2025

Solactive Developed Markets ISS ESG SDG Climate Focus USD Index NTR

DESCRIPTION

The Solactive Developed Markets ISS ESG SDG Climate Focus USD Index NTR aims to track the global stock market including only companies with an overall Significant or Limited Positive Impact on the Sustainable Development Goals and no Significant Negative Impact on any of the 17 single Sustainable Development Goals. In addition, companies need to operate in accordance with market standards for responsible business conduct. Those standards are based on established norms such as the United Nations Global Compact. Furthermore, companies involved in controversial weapons certain fossil fuel activities and military equipment are also excluded. The weight of all eligible securities is optimized in order to ensure the index' weighted overall SDG Score is at least 50% higher and its Carbon Intensity at least 50% lower than the benchmark. The index is calculated as a NTR version in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOGYM	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	SOLSDCUN Index/ .SOLSDCUN	Last Price	2794.87
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 05.02.2014
Index Members	786		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.61%	-2.86%	-0.26%	8.08%	0.22%	179.49%
Performance (p.a.)						9.58%
Volatility (p.a.)	32.86%	21.95%	17.04%	14.36%	19.53%	14.80%
High	2797.08	2948.16	2948.16	2948.16	2948.16	2948.16
Low	2484.13	2484.13	2484.13	2484.13	2484.13	977.31
Sharpe Ratio*	0.10	-0.71	-0.29	0.27	-0.19	0.35
Max. Drawdown	-10.97%	-15.74%	-15.74%	-15.74%	-15.74%	-34.41%
VaR 95 \ 99				-21.4% \ -49.4%		-21.1% \ -42.7%
CVaR 95 \ 99				-37.4% \ -72.4%		-36.0% \ -65.5%

* 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).

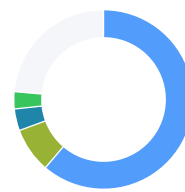
COMPOSITION BY CURRENCIES

- USD 65.3%
- EUR 10.3%
- JPY 8.1%
- GBp 3.8%
- Others 12.5%



COMPOSITION BY COUNTRIES

- US 61.2%
- JP 8.1%
- GB 3.9%
- CH 3.1%
- Others 23.6%



TOP COMPONENTS AS OF 01-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	4.70%
APPLE INC	AAPL UW Equity	US	USD	4.63%
NVIDIA CORP	NVDA UW Equity	US	USD	3.95%
BROADCOM INC	AVGO UW Equity	US	USD	1.42%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.10%
ELI LILLY & CO	LLY UN Equity	US	USD	1.08%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.98%
NETFLIX INC	NFLX UW Equity	US	USD	0.82%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	0.76%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	0.64%

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