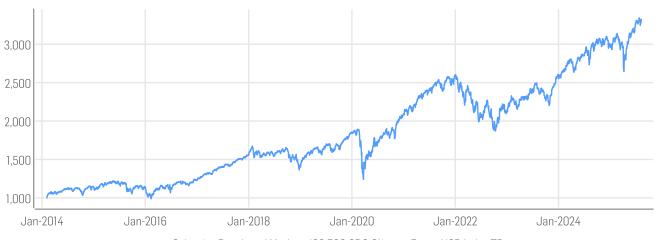
FACTSHEET - AS OF 08-Aug-2025 Solactive Developed Markets ISS ESG SDG Climate Focus USD Index TR

DESCRIPTION

The Solactive Developed Markets ISS ESG SDG Climate Focus USD Index TR 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 TR version in USD.

HISTORICAL PERFORMANCE



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CHARACTERISTICS

ISIN / WKN	SLOGYN
Bloomberg / Reuters	/.SOLSDCUT
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	USD
Index Members	796

Base Value / Base Date	1000 Points / 05.02.2014
Last Price	3322.03
Dividends	Reinvested
Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 05.02.2014

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.65%	9.83%	8.28%	16.14%	11.98%	232.20%
Performance (p.a.)						11.00%
Volatility (p.a.)	9.06%	9.79%	16.98%	14.03%	15.98%	14.70%
High	3340.07	3340.07	3340.07	3340.07	3340.07	3340.07
Low	3245.36	3082.50	2646.36	2646.36	2646.36	988.64
Sharpe Ratio*	0.42	4.28	0.78	0.86	1.02	0.45
Max. Drawdown	-2.84%	-2.84%	-15.66%	-15.66%	-15.66%	-34.36%
VaR 95 \ 99				-20.6% \ -37.7%		-20.9% \ -42.5%
CVaR 95 \ 99				-34.2% \ -72.4%		-35.5% \ -64.7%

^{*} 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 66.3%
- EUR 9.5%
- JPY 8.6%
- GBp 3.5%
- Others 12.0%

0

COMPOSITION BY COUNTRIES

- US 63.1%
- JP 8.6%
- GB 3.6%
- DE 2.9%
- Others 21.8%



TOP COMPONENTS AS OF 08-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.73%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.14%
APPLE INC	AAPL UW Equity	US	USD	4.55%
BROADCOM INC	AVGO UW Equity	US	USD	1.96%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.65%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.46%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.13%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	0.82%
ELI LILLY & CO	LLY UN Equity	US	USD	0.77%
NETFLIX INC	NFLX UW Equity	US	USD	0.74%



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