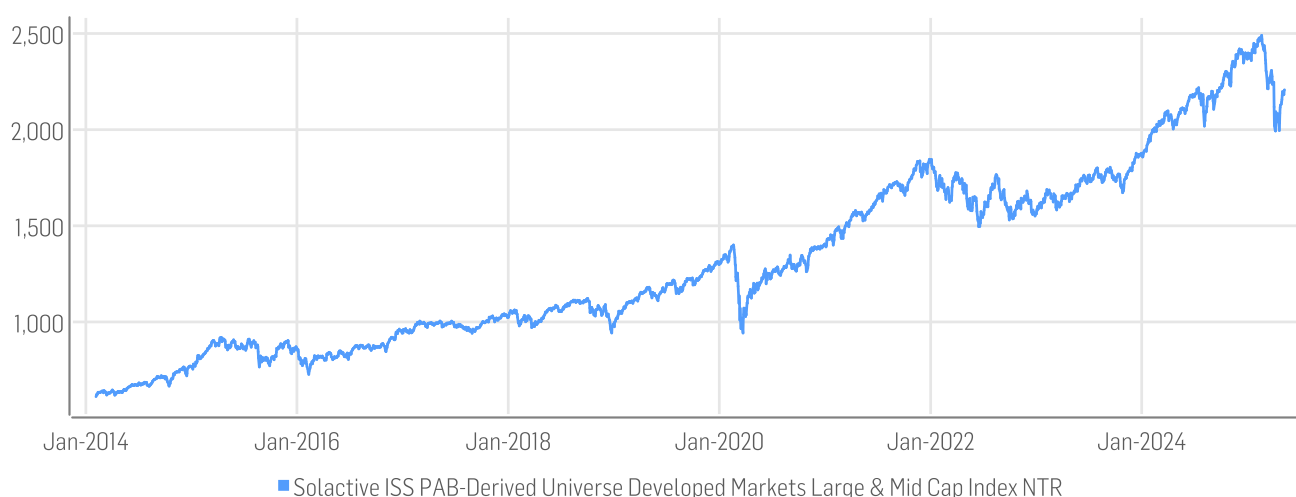


Solactive ISS PAB-Derived Universe Developed Markets Large & Mid Cap Index NTR

DESCRIPTION

The Solactive ISS PAB-Derived Universe Index Series aims to track various size and regional segments of the global stock market. It includes only companies operating in accordance with market standards for responsible business conduct (Norms-Based Research) and controversial weapons. In addition, certain activities are excluded based on fixed revenue thresholds. The series aims to follow the ESMA Guidelines on funds' names using ESG or sustainability-related terms under the AIFMD and UCITS Directive. The index is calculated as a Net Total Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLONTR	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SPUDMLMN	Last Price	2207.31
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 05.02.2014
Index Members	1301		

FACTSHEET - AS OF 09-May-2025

Solactive ISS PAB-Derived Universe Developed Markets Large & Mid Cap Index NTR

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.47%	-10.11%	-5.44%	5.66%	-6.76%	120.73%
Performance (p.a.)						10.40%
Volatility (p.a.)	24.86%	24.15%	18.64%	16.11%	21.02%	15.88%
High	2207.31	2490.60	2490.60	2490.60	2490.60	2490.60
Low	1995.30	1992.85	1992.85	1992.85	1992.85	940.99
Sharpe Ratio*	3.58	-1.54	-0.69	0.22	-0.96	0.52
Max. Drawdown	-4.66%	-19.99%	-19.99%	-19.99%	-19.99%	-32.72%
VaR 95 \ 99				-26.3% \ -58.3%		-23.8% \ -47.0%
CVaR 95 \ 99				-44.6% \ -84.0%		-39.8% \ -71.6%

* 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).

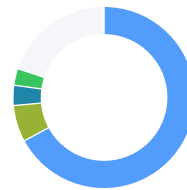
COMPOSITION BY CURRENCIES

- USD 70.1%
- EUR 9.1%
- JPY 6.5%
- GBp 3.6%
- Others 10.6%



COMPOSITION BY COUNTRIES

- US 67.1%
- JP 6.5%
- GB 3.6%
- CA 3.0%
- Others 19.9%



TOP COMPONENTS AS OF 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.29%
APPLE INC	AAPL UW Equity	US	USD	4.77%
NVIDIA CORP	NVDA UW Equity	US	USD	4.53%
META PLATFORMS INC	META UW Equity	US	USD	2.12%
BROADCOM INC	AVGO UW Equity	US	USD	1.58%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.46%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.30%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.16%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	1.13%
ELI LILLY & CO	LLY UN Equity	US	USD	1.02%

DISCLAIMER

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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