

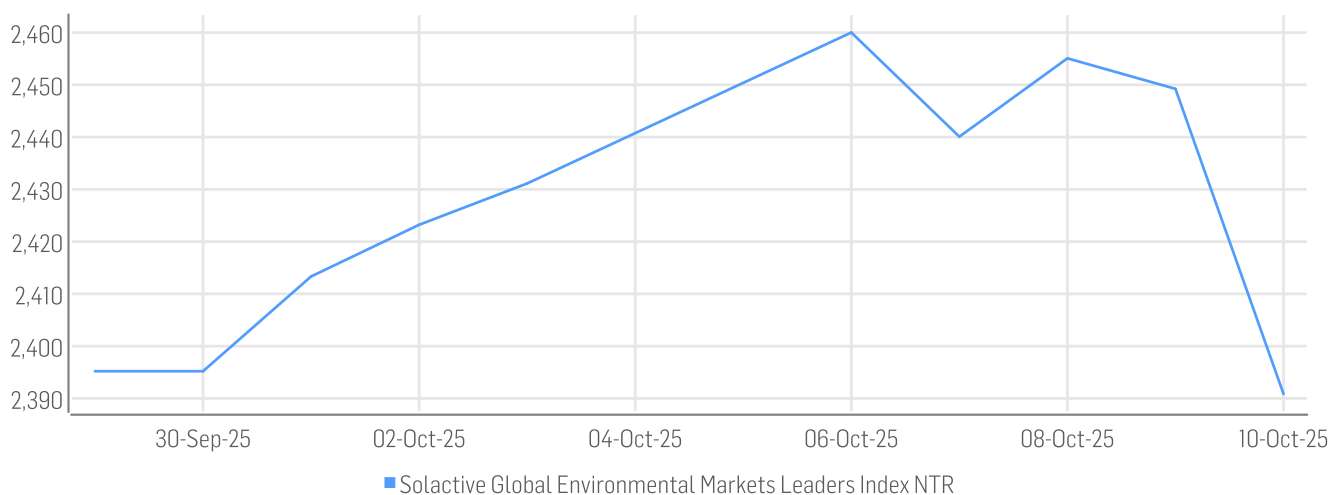
FACTSHEET - AS OF 10-Oct-2025

Solactive Global Environmental Markets Leaders Index NTR

DESCRIPTION

Representation of global securities from issuers whose core business activities are aligned with Environmental Markets, deriving revenues from products and services supporting the transition to a more sustainable economy, with a focus on addressing climate change, pollution, and natural resource challenges.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLORN6	Base Value / Base Date	1000 Points / 06.11.2019
Bloomberg / Reuters	SGEMLUN Index/ .SGEMLUN	Last Price	2390.86
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 06.11.2019
Index Members	1381		

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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance					-0.18%	-0.18%
Performance (p.a.)						-5.84%
Volatility (p.a.)					16.97%	16.97%
High					2460.01	2460.01
Low					2390.86	2390.86
Sharpe Ratio*					-0.59	-0.59
Max. Drawdown					-2.81%	-2.81%
VaR 95 \ 99						-38.3% \ -38.3%
CVaR 95 \ 99						

* 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 54.0%
- EUR 14.5%
- JPY 8.8%
- TWD 7.1%
- Others 15.7%



COMPOSITION BY COUNTRIES

- US 48.8%
- JP 8.8%
- TW 7.1%
- DE 5.8%
- Others 29.5%



TOP COMPONENTS AS OF 10-Oct-2025

Company	Ticker	Country	Currency	Index Weight (%)
TESLA INC	TSLA UW Equity	US	USD	6.54%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	5.89%
NVIDIA CORP	NVDA UW Equity	US	USD	5.26%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.75%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.22%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	2.11%
SAP SE	SAP GY Equity	DE	EUR	1.67%
LINDE PLC	LIN UW Equity	IE	USD	1.30%
SIEMENS AG	SIE GY Equity	DE	EUR	1.27%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.22%

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