FACTSHEET - AS OF 07-Apr-2026
Solactive ISS ESG Custom Global Markets Carbon Reduction SDG Enhanced Index PR

DESCRIPTION

The Solactive ISS ESG Custom Global Markets Carbon Reduction SDG Enhanced Index PR aims to track global Large and Mid-Cap securities. The index aims to deliver improvements, relative to the universe, across multiple sustainability dimensions including alignment with the Sustainable Development Goals, reduction in carbon emissions (against the universe and itself overtime) and increased green revenues. The underlying assets are selected to only include companies operating in accordance with market standards for responsible business conduct (Norms-Based Research) and avoids exposure to controversial weapons. Standards are based on established norms such as the United Nations Global Compact. The index is calculated as a PR version in GBP.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0ET23 / SL0ET2	Base Value / Base Date	1000 Points / 05.02.2014
Bloomberg / Reuters	/ .SGCRSDGP	Last Price	2016.07
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 05.02.2014
Index Members	1720		

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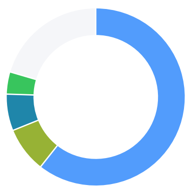
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.62%	-4.01%	-1.91%	21.26%	-2.62%	212.91%
Performance (p.a.)						9.83%
Volatility (p.a.)	13.43%	11.43%	11.06%	10.39%	11.30%	14.74%
High	2049.23	2115.87	2121.82	2121.82	2115.87	2121.82
Low	1946.32	1946.32	1946.32	1639.37	1946.32	643.12
Sharpe Ratio*	-1.62	-1.66	-0.69	1.72	-1.17	0.41
Max. Drawdown	-5.02%	-8.01%	-8.27%	-8.27%	-8.01%	-24.88%
VaR 95 \ 99				-18.5% \ -26.7%		-21.0% \ -41.4%
CVaR 95 \ 99				-24.1% \ -33.9%		-34.8% \ -63.8%

* 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).

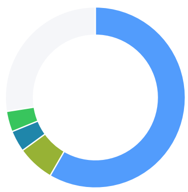
COMPOSITION BY CURRENCIES

- USD 60.6%
- EUR 8.3%
- JPY 6.7%
- HKD 4.0%
- Others 20.4%



COMPOSITION BY COUNTRIES

- US 58.4%
- JP 6.7%
- GB 3.8%
- TW 3.7%
- Others 27.5%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.00%
APPLE INC	AAPL UW Equity	US	USD	4.43%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.33%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.36%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.17%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.87%
BROADCOM INC	AVGO UW Equity	US	USD	1.84%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.61%
TESLA INC	TSLA UW Equity	US	USD	1.24%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.00%

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