

Solactive ISS ESG Global Markets Paris-Aligned Benchmark ex Nuclear Index PR

DESCRIPTION

The Index aims to track the global stock market. The underlying assets are selected in such a manner that the resulting benchmark portfolio's GHG emissions are aligned with the long-term global warming target of the Paris Climate Agreement, including only companies operating in accordance with market standards for responsible business conduct (Norms-Based Research) and controversial weapons.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|---|
| ISIN / WKN | SLOGZ9 | Base Value / Base Date | 1000 Points / 05.02.2014 |
| Bloomberg / Reuters | /.SPAGMXNP | Last Price | 2541.68 |
| 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 | USD | History | Available daily back to 05.02.2014 |
| Index Members | 2123 | | |

STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.82% | -5.50% | -1.82% | 23.68% | -3.56% | 154.17% |
| Performance (p.a.) | | | | | | 7.97% |
| Volatility (p.a.) | 16.73% | 12.70% | 11.55% | 10.53% | 12.50% | 13.20% |
| High | 2629.55 | 2737.09 | 2737.09 | 2737.09 | 2737.09 | 2737.09 |
| Low | 2450.58 | 2450.58 | 2450.58 | 2049.16 | 2450.58 | 976.12 |
| Sharpe Ratio* | -1.98 | -1.90 | -0.63 | 1.94 | -1.32 | 0.33 |
| Max. Drawdown | -6.81% | -10.47% | -10.47% | -10.47% | -10.47% | -33.07% |
| VaR 95 \ 99 | | | | -17.3% \ -26.1% | | -19.4% \ -36.7% |
| CVaR 95 \ 99 | | | | -23.6% \ -32.4% | | -32.0% \ -58.6% |

* 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).

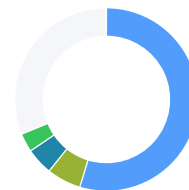
COMPOSITION BY CURRENCIES

- USD 57.3%
- EUR 6.5%
- JPY 6.0%
- HKD 4.1%
- Others 26.1%



COMPOSITION BY COUNTRIES

- US 54.7%
- JP 6.0%
- CN 4.8%
- TW 3.3%
- Others 31.2%



TOP COMPONENTS AS OF 06-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP | NVDA UW Equity | US | USD | 4.74% |
| APPLE INC | AAPL UW Equity | US | USD | 4.26% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 3.12% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 2.33% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 1.99% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 1.71% |
| BROADCOM INC | AVGO UW Equity | US | USD | 1.68% |
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity | TW | TWD | 1.57% |
| META PLATFORMS INC | META UW Equity | US | USD | 1.42% |
| TESLA INC | TSLA UW Equity | US | USD | 1.18% |

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