

Solactive ISS ESG Screened Paris Aligned Global Markets USD Index PR

DESCRIPTION

The Solactive ISS ESG Screened Paris Aligned Global Markets 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. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. In addition, certain activities are excluded from the index based fixed revenue thresholds. The series operates in line with the regulations laid out for EU Paris-Aligned Benchmarks (EU PAB) in Commission Delegated Regulation (EU) 2020/1818 of 17 July 2020 supplementing Regulation (EU) 2016/1011 of the European Parliament and of the Council as regards the minimum standards for EU Climate Transition Benchmarks and EU Paris-aligned Benchmarks. The index is calculating as a PR version in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|---|
| ISIN / WKN | SLOHYP | Base Value / Base Date | 1000 Points / 16.05.2018 |
| Bloomberg / Reuters | / .SSPABGUP | Last Price | 1929.91 |
| 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 16.05.2018 |
| Index Members | 2870 | | |

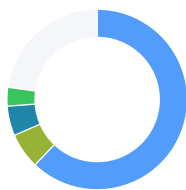
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.55% | 17.65% | 17.65% | 17.65% | 17.65% | 92.99% |
| Performance (p.a.) | | | | | | 8.69% |
| Volatility (p.a.) | 16.86% | 70.79% | 70.79% | 70.79% | 70.79% | 18.24% |
| High | 1993.22 | 2041.97 | 2041.97 | 2041.97 | 2041.97 | 2041.97 |
| Low | 1856.69 | 1856.69 | 1856.69 | 1856.69 | 1856.69 | 769.76 |
| Sharpe Ratio* | -1.82 | 1.27 | 0.50 | 0.20 | 1.16 | 0.28 |
| Max. Drawdown | -6.85% | -9.07% | -9.07% | -9.07% | -9.07% | -32.63% |
| VaR 95 \ 99 | | | | -26.4% \ -30.7% | | -23.4% \ -44.0% |
| CVaR 95 \ 99 | | | | | | -38.1% \ -70.1% |

* 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).

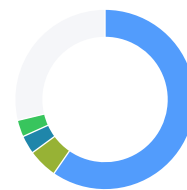
COMPOSITION BY CURRENCIES

- USD 62.1%
- EUR 6.4%
- JPY 5.3%
- TWD 3.4%
- Others 22.8%



COMPOSITION BY COUNTRIES

- US 59.6%
- JP 5.3%
- TW 3.3%
- CN 3.0%
- Others 28.7%



TOP COMPONENTS AS OF 06-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP | NVDA UW Equity | US | USD | 5.18% |
| APPLE INC | AAPL UW Equity | US | USD | 4.75% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 3.46% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 2.70% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 2.31% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 1.99% |
| BROADCOM INC | AVGO UW Equity | US | USD | 1.94% |
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity | TW | TWD | 1.81% |
| META PLATFORMS INC | META UW Equity | US | USD | 1.64% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 1.07% |

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