

FACTSHEET - AS OF 06-Apr-2026

Solactive iCubed Developed Markets PAB USD Index NTR

DESCRIPTION

The Solactive iCubed PAB Index Series aims to track the large- and mid-cap segment of the global developed markets equity universe. The index methodology aligns portfolio greenhouse gas (GHG) emissions with the long-term global warming targets of the Paris Climate Agreement, while excluding companies that breach market standards for responsible business conduct or are involved in controversial weapons. These standards are based on established norms, such as the United Nations Global Compact, and exclude companies with significant involvement in defined sectors. The weighting methodology seeks to ensure that the resulting benchmark portfolio achieves minimum improvements in selected sustainability metrics relative to the parent index, subject to defined constraints. The series is designed in compliance with the EU Paris-Aligned Benchmark (EU PAB) regulation, as laid out in Commission Delegated Regulation (EU) 2020/1818 supplementing Regulation (EU) 2016/1011.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0R5E	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	/ .SICDMPUN	Last Price	2913.69
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	USD	History	Available daily back to 07.05.2015
Index Members	750		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.47%	-5.24%	-1.78%	24.01%	-3.59%	191.37%
Performance (p.a.)						10.29%
Volatility (p.a.)	17.28%	13.22%	12.19%	11.33%	12.98%	14.92%
High	3005.37	3106.11	3106.11	3106.11	3106.11	3106.11
Low	2796.05	2796.05	2796.05	2319.51	2796.05	864.53
Sharpe Ratio*	-1.73	-1.76	-0.59	1.83	-1.28	0.45
Max. Drawdown	-6.96%	-9.98%	-9.98%	-9.98%	-9.98%	-32.82%
VaR 95 \ 99				-18.9% \ -26.4%		-22.2% \ -43.2%
CVaR 95 \ 99				-24.8% \ -32.2%		-36.4% \ -65.2%

* 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).

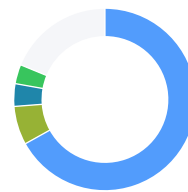
COMPOSITION BY CURRENCIES

- USD 69.9%
- EUR 8.3%
- JPY 6.9%
- GBp 4.0%
- Others 11.0%



COMPOSITION BY COUNTRIES

- US 66.9%
- JP 6.9%
- GB 4.0%
- CA 3.4%
- Others 18.8%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.33%
APPLE INC	AAPL UW Equity	US	USD	4.84%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.60%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.64%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.28%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.97%
BROADCOM INC	AVGO UW Equity	US	USD	1.88%
META PLATFORMS INC	META UW Equity	US	USD	1.65%
TESLA INC	TSLA UW Equity	US	USD	1.37%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.05%

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