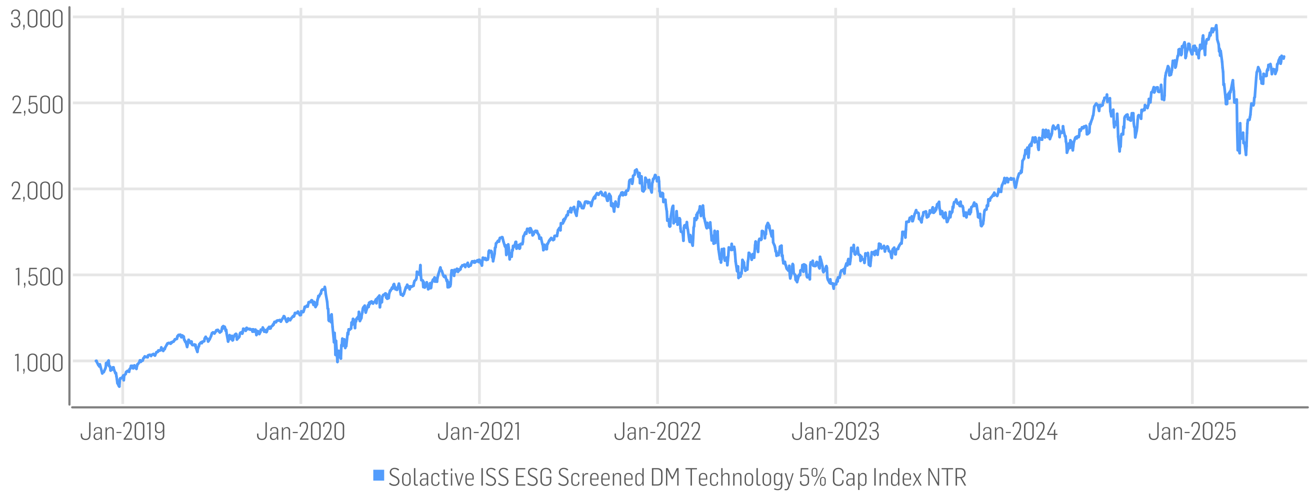
FACTSHEET - AS OF 08-Jul-2025
Solactive ISS ESG Screened DM Technology 5% Cap Index NTR

DESCRIPTION

The Solactive ISS ESG Screened Index Series aims to track various size and regional segments of the global stock market including only companies operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The Indices aim to cover current and future regulation on ESG investments and also include a focus on issues related to climate change.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0GYB	Base Value / Base Date	1000 Points / 07.11.2018
Bloomberg / Reuters	SESGTECN Index/ .SESGTECN	Last Price	2769.48
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	EUR	History	Available daily back to 07.11.2018
Index Members	252		

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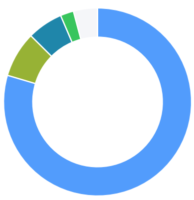
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.81%	16.29%	-1.74%	10.14%	-0.47%	176.95%
Performance (p.a.)						16.51%
Volatility (p.a.)	11.27%	24.71%	25.70%	22.59%	25.13%	21.79%
High	2773.49	2773.49	2951.25	2951.25	2951.25	2951.25
Low	2667.28	2197.79	2197.79	2197.79	2197.79	850.93
Sharpe Ratio*	1.99	3.34	-0.21	0.37	-0.11	0.67
Max. Drawdown	-2.14%	-7.72%	-25.53%	-25.53%	-25.53%	-32.78%
VaR 95 \ 99				-41.9% \ -59.4%		-33.2% \ -59.0%
CVaR 95 \ 99				-58.5% \ -98.6%		-52.9% \ -85.4%

* 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).

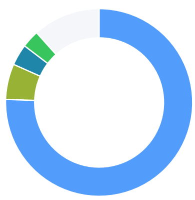
COMPOSITION BY CURRENCIES

- USD 79.6%
- EUR 7.9%
- JPY 6.1%
- CAD 2.3%
- Others 4.1%



COMPOSITION BY COUNTRIES

- US 75.5%
- JP 6.1%
- NL 3.7%
- DE 3.0%
- Others 11.7%



TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
BROADCOM INC	AVGO UW Equity	US	USD	5.97%
NVIDIA CORP	NVDA UW Equity	US	USD	5.69%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.17%
META PLATFORMS INC	META UW Equity	US	USD	5.00%
APPLE INC	AAPL UW Equity	US	USD	4.29%
NETFLIX INC	NFLX UW Equity	US	USD	3.29%
ORACLE CORP	ORCL UN Equity	US	USD	2.37%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.36%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.08%
SAP SE	SAP GY Equity	DE	EUR	1.95%

DISCLAIMER