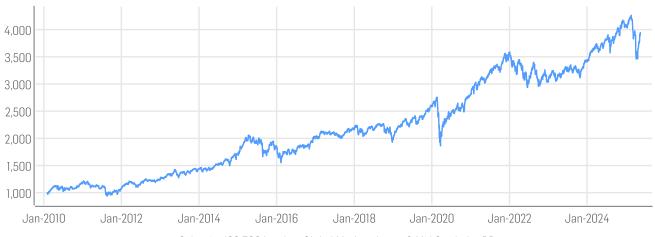


FACTSHEET - AS OF 16-May-2025 Solactive ISS ESG Leaders Global Markets Large & Mid Cap Index PR

DESCRIPTION

The Solactive ISS ESG Leaders Global Markets Index tracks securities from companies compliant with market standards on ESG controversy screens. Those standards are based on established norms (e.g., UNGC) and the exclusion of defined business activities. It prioritizes top ESG-rated companies within sectors while maintaining the same risk profile as its parent index.

HISTORICAL PERFORMANCE



Solactive ISS ESG Leaders Global Markets Large & Mid Cap Index PR

CHARACTERISTICS

ISIN / WKN	SLOJPO	Base Value / Base Date	1000 Points / 03.02.2010
Bloomberg / Reuters	/ .SELGMLEP	Last Price	3947.70
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	EUR	History	Available daily back to 03.02.2010
Index Members	1120		





STATISTICS

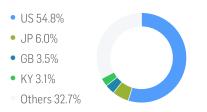
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	11.90%	-6.19%	-2.10%	5.25%	-2.73%	294.77%
Performance (p.a.)						9.40%
Volatility (p.a.)	18.11%	21.22%	16.12%	13.93%	17.81%	13.84%
High	3947.70	4264.16	4264.16	4264.16	4264.16	4264.16
Low	3463.00	3461.97	3461.97	3461.97	3461.97	939.70
Sharpe Ratio*	16.06	-1.18	-0.40	0.23	-0.52	0.52
Max. Drawdown	-2.29%	-18.81%	-18.81%	-18.81%	-18.81%	-32.41%
VaR 95 \ 99				-18.7% \ -58.2%		-20.9% \ -40.8%
CVaR 95 \ 99				-41.3% \ -70.8%		-34.1% \ -59.3%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.23%
APPLE INC	AAPL UW Equity	US	USD	4.78%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.02%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.67%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	2.46%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.84%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.55%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	1.21%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.16%
WALMART INC	WMT UN Equity	US	USD	1.06%







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