

FACTSHEET - AS OF 26-Apr-2024

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

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



CHARACTERISTICS

| | | | |
|---------------------|------------------|------------------------|---|
| ISIN / WKN | SLQJPI | Base Value / Base Date | 1000 Points / 03.02.2010 |
| Bloomberg / Reuters | / .SELGMLN | Last Price | 4813.81 |
| 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 03.02.2010 |
| Index Members | 1107 | | |

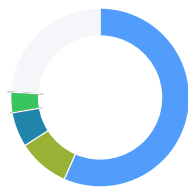
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.87% | 3.77% | 18.20% | 17.40% | 6.77% | 381.38% |
| Performance (p.a.) | | | | | | 11.68% |
| Volatility (p.a.) | 9.24% | 8.38% | 7.91% | 8.61% | 8.09% | 13.86% |
| High | 4923.22 | 4923.22 | 4923.22 | 4923.22 | 4923.22 | 4923.22 |
| Low | 4725.57 | 4635.62 | 4095.13 | 4060.33 | 4473.81 | 972.07 |
| Sharpe Ratio* | -2.64 | 1.47 | 4.61 | 1.60 | 2.27 | 0.56 |
| Max. Drawdown | -4.01% | -4.01% | -4.01% | -6.65% | -4.01% | -32.26% |
| VaR 95 \ 99 | | | | -14.7% \ -18.6% | | -20.9% \ -39.7% |
| CVaR 95 \ 99 | | | | -16.9% \ -19.4% | | -33.7% \ -57.7% |

* 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 56.6%
- EUR 9.4%
- JPY 6.3%
- GBP 3.7%
- Others 24.0%



COMPOSITION BY COUNTRIES

- US 53.6%
- JP 6.3%
- GB 3.8%
- CH 2.9%
- Others 33.4%



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| MICROSOFT CORP | MSFT UW Equity | US | USD | 5.14% |
| APPLE INC | AAPL UW Equity | US | USD | 4.40% |
| TAIWAN SEMICONDUCTOR MANUFAC | 2330 TT Equity | TW | TWD | 2.30% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 1.72% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 1.43% |
| UNITEDHEALTH GROUP INC | UNH UN Equity | US | USD | 1.41% |
| VISA INC-CLASS A SHARES | V UN Equity | US | USD | 1.33% |
| MASTERCARD INC-CLASS A | MA UN Equity | US | USD | 1.19% |
| PROCTER & GAMBLE CO | PG UN Equity | US | USD | 1.17% |
| SALESFORCE INC | CRM UN Equity | US | USD | 1.13% |

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