FACTSHEET - AS OF 26-Apr-2024
Solactive ISS ESG Leaders Global Markets Large & Mid Cap Index GTR

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	SL0JP2	Base Value / Base Date	1000 Points / 03.02.2010
Bloomberg / Reuters	/ .SELGMLET	Last Price	5181.40
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

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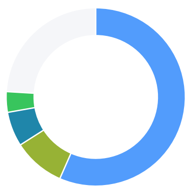
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.80%	3.94%	18.52%	18.02%	6.97%	418.14%
Performance (p.a.)						12.26%
Volatility (p.a.)	9.26%	8.39%	7.92%	8.61%	8.09%	13.86%
High	5296.17	5296.17	5296.17	5296.17	5296.17	5296.17
Low	5085.30	4981.84	4396.25	4347.64	4806.76	972.36
Sharpe Ratio*	-2.56	1.56	4.71	1.67	2.36	0.60
Max. Drawdown	-3.98%	-3.98%	-3.98%	-6.55%	-3.98%	-32.22%
VaR 95 \ 99				-14.7% \ -18.6%		-20.9% \ -39.7%
CVaR 95 \ 99				-16.9% \ -19.4%		-33.6% \ -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).

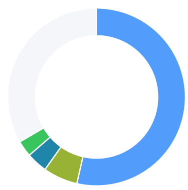
COMPOSITION BY CURRENCIES

- 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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