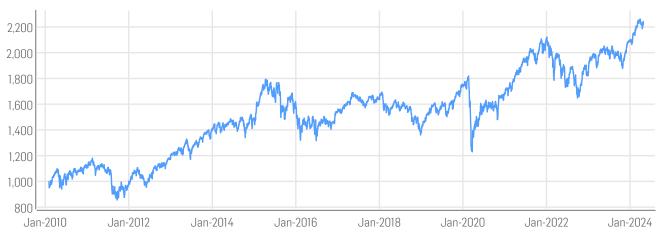


FACTSHEET - AS OF 26-Apr-2024 Solactive ISS ESG Leaders Europe Large & Mid Cap Index PR

DESCRIPTION

The Solactive ISS ESG Leaders Europe 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 Europe Large & Mid Cap Index PR

CHARACTERISTICS

ICINI (MATION)

ISIN / WKN	SLUJP9	Base Valu
Bloomberg / Reuters	/.SELEULEP	Last Price
Index Calculator	Solactive AG	Dividends
Index Type	Price Return	Calculatio
Index Currency	EUR	History
Index Memhers	214	

Base Value / Base Date	1000 Points / 03.02.2010
Last Price	2243.91
Dividends	Not included
Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 03.02.2010

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.58%	4.77%	19.46%	11.98%	6.95%	124.39%
Performance (p.a.)						5.85%
Volatility (p.a.)	9.85%	8.35%	8.19%	9.74%	8.67%	16.39%
High	2260.00	2260.00	2260.00	2260.00	2260.00	2260.00
Low	2187.57	2135.30	1884.96	1878.36	2064.47	855.70
Sharpe Ratio*	-1.09	2.02	4.83	0.85	2.19	0.12
Max. Drawdown	-3.20%	-3.20%	-3.20%	-8.45%	-3.20%	-32.37%
VaR 95 \ 99				-15.5% \ -22.6%		-25.9% \ -49.4%
CVaR 95 \ 99				-21.6% \ -31.8%		-40.3% \ -65.5%

^{*} 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



• CHF 15.8%

• DKK 7.3%

• Others 7.7%



COMPOSITION BY COUNTRIES

• GB 21.0%

• CH 16.3%

• FR 13.4%

• DE 12.8%

Others 36.5%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.80%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	5.62%
NESTLE SA	NESN SE Equity	CH	CHF	4.22%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	3.75%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.28%
SAP SE	SAP GY Equity	DE	EUR	3.05%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.84%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	2.55%
SIEMENS AG	SIE GY Equity	DE	EUR	2.25%
UNILEVER PLC	ULVR LN Equity	GB	GBP	2.09%



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