

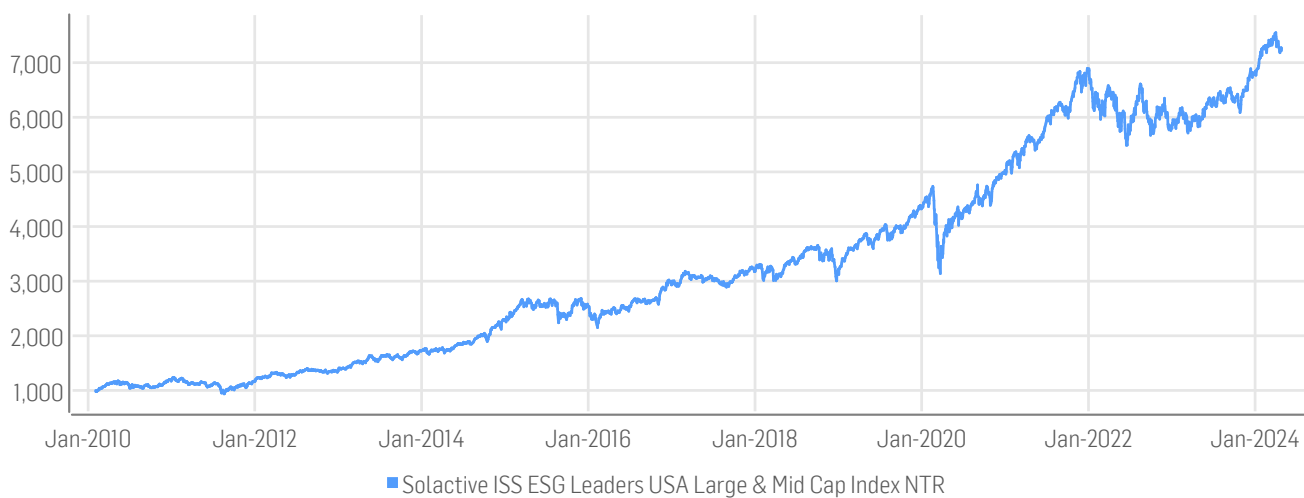
FACTSHEET - AS OF 26-Apr-2024

Solactive ISS ESG Leaders USA Large & Mid Cap Index NTR

DESCRIPTION

The Solactive ISS ESG Leaders USA 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	SLOJQK	Base Value / Base Date	1000 Points / 03.02.2010
Bloomberg / Reuters	/ .SELUSLEN	Last Price	7266.29
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	165		

STATISTICS

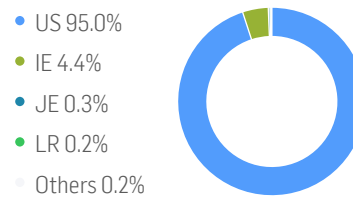
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.19%	1.43%	19.40%	21.94%	6.62%	626.63%
Performance (p.a.)						14.96%
Volatility (p.a.)	11.97%	11.21%	11.34%	11.52%	10.89%	18.29%
High	7551.80	7551.80	7551.80	7551.80	7551.80	7551.80
Low	7180.53	7130.07	6148.33	5837.16	6770.28	936.02
Sharpe Ratio*	-3.05	0.18	3.47	1.60	1.64	0.60
Max. Drawdown	-4.92%	-4.92%	-4.92%	-6.95%	-4.92%	-33.73%
VaR 95 \ 99				-17.9% \ -28.0%		-28.0% \ -52.8%
CVaR 95 \ 99				-23.2% \ -30.2%		-43.7% \ -73.6%

* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.18%
APPLE INC	AAPL UW Equity	US	USD	4.43%
SALESFORCE INC	CRM UN Equity	US	USD	3.26%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	3.18%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.86%
ADOBE INC	ADBE UW Equity	US	USD	2.74%
ACCENTURE PLC-CL A	ACN UN Equity	IE	USD	2.47%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	2.46%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	2.34%
QUALCOMM INC	QCOM UW Equity	US	USD	2.33%

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