

FACTSHEET - AS OF 07-Apr-2026

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	6307.63
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	1168		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.30%	-3.90%	0.52%	23.50%	-1.71%	530.76%
Performance (p.a.)						12.06%
Volatility (p.a.)	13.46%	11.17%	10.75%	10.87%	11.24%	13.64%
High	6487.32	6656.72	6656.72	6656.72	6656.72	6656.72
Low	6125.84	6125.84	6125.84	5017.97	6125.84	972.36
Sharpe Ratio*	-1.97	-1.51	-0.08	2.02	-0.73	0.74
Max. Drawdown	-5.57%	-7.98%	-7.98%	-7.98%	-7.98%	-32.22%
VaR 95 \ 99				-18.9% \ -33.0%		-20.5% \ -39.7%
CVaR 95 \ 99				-25.8% \ -35.2%		-33.5% \ -57.8%

* 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 58.1%
- EUR 7.6%
- JPY 5.7%
- TWD 3.9%
- Others 24.6%



COMPOSITION BY COUNTRIES

- US 55.3%
- JP 5.7%
- TW 3.9%
- CA 3.3%
- Others 31.7%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	5.15%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.36%
AMAZON.COM INC	AMZN UW Equity	US	USD	4.26%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.08%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	3.76%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	3.42%
TESLA INC	TSLA UW Equity	US	USD	2.10%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.68%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	1.51%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.20%

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