

## Solactive ISS ESG Leaders Emerging Markets Large & Mid Cap Index GTR

### DESCRIPTION

The Solactive ISS ESG Leaders Emerging 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          | SLOJP8       | Base Value / Base Date | 1000 Points / 03.02.2010                    |
| Bloomberg / Reuters | / .SELEMLET  | Last Price             | 3688.47                                     |
| 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       | 556          |                        |   |

## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -2.39%  | -1.62%  | 2.65%   | 31.76%          | 2.51%   | 268.85%         |
| Performance (p.a.) |         |         |         |                 |         | 8.41%           |
| Volatility (p.a.)  | 28.42%  | 21.90%  | 18.24%  | 16.15%          | 21.70%  | 15.83%          |
| High               | 3868.37 | 4010.12 | 4010.12 | 4010.12         | 4010.12 | 4010.12         |
| Low                | 3567.04 | 3567.04 | 3485.49 | 2799.29         | 3567.04 | 956.10          |
| Sharpe Ratio*      | -0.97   | -0.38   | 0.19    | 1.88            | 0.37    | 0.41            |
| Max. Drawdown      | -7.79%  | -11.05% | -11.05% | -11.05%         | -11.05% | -32.21%         |
| VaR 95 \ 99        |         |         |         | -24.1% \ -41.9% |         | -24.7% \ -43.2% |
| CVaR 95 \ 99       |         |         |         | -36.5% \ -57.1% |         | -37.8% \ -60.9% |

\* 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

- HKD 24.0%
- TWD 16.3%
- KRW 15.6%
- INR 13.1%
- Others 31.0%



## COMPOSITION BY COUNTRIES

- KY 18.0%
- TW 16.3%
- KR 15.6%
- IN 13.1%
- Others 37.0%



## TOP COMPONENTS AS OF 06-Apr-2026

| Company                        | Ticker           | Country | Currency | Index Weight (%) |
|--------------------------------|------------------|---------|----------|------------------|
| SAMSUNG ELECTRONICS CO LTD     | 005930 KP Equity | KR      | KRW      | 6.42%            |
| TAIWAN SEMICONDUCTOR MANUFAC   | 2330 TT Equity   | TW      | TWD      | 5.55%            |
| ALIBABA GROUP HOLDING LTD      | 9988 HK Equity   | KY      | HKD      | 3.94%            |
| TENCENT HOLDINGS LTD           | 700 HK Equity    | KY      | HKD      | 3.80%            |
| SAMSUNG ELTN.PF.               | 005935 KP Equity | KR      | KRW      | 2.97%            |
| XIAOMI CORP                    | 1810 HK Equity   | KY      | HKD      | 2.89%            |
| MEITUAN                        | 3690 HK Equity   | KY      | HKD      | 2.36%            |
| INFOSYS (INFOSYS TECH) LTD ORD | INFO IS Equity   | IN      | INR      | 1.92%            |
| DELTA ELECTRONICS THAILAND PCL | DELTA TB Equity  | TH      | THB      | 1.62%            |
| ASUSTEK COMPUTER INC           | 2357 TT Equity   | TW      | TWD      | 1.45%            |

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