

FACTSHEET - AS OF 06-Apr-2026

Solactive ISS ESG Leaders Europe Large & Mid Cap Index NTR

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



CHARACTERISTICS

ISIN / WKN	SLOJQA	Base Value / Base Date	1000 Points / 03.02.2010
Bloomberg / Reuters	/ .SELEULEN	Last Price	3887.41
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	196		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.23%	-3.03%	2.68%	20.83%	-1.00%	288.74%
Performance (p.a.)						8.76%
Volatility (p.a.)	19.21%	15.75%	13.13%	12.32%	15.42%	16.06%
High	3974.51	4177.62	4177.62	4177.62	4177.62	4177.62
Low	3730.72	3730.72	3689.14	3217.14	3730.72	900.55
Sharpe Ratio*	-0.83	-0.87	0.27	1.56	-0.37	0.43
Max. Drawdown	-6.13%	-10.70%	-10.70%	-10.70%	-10.70%	-32.04%
VaR 95 \ 99				-18.3% \ -33.8%		-25.3% \ -48.1%
CVaR 95 \ 99				-27.6% \ -44.6%		-39.5% \ -64.9%

* 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).

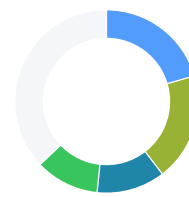
COMPOSITION BY CURRENCIES

- EUR 48.0%
- GBp 19.7%
- CHF 18.8%
- SEK 6.1%
- Others 7.4%



COMPOSITION BY COUNTRIES

- GB 20.5%
- CH 19.1%
- FR 12.1%
- DE 11.3%
- Others 37.1%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	5.74%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	4.23%
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.08%
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	3.90%
NESTLE SA	NESN SE Equity	CH	CHF	3.52%
SAP SE	SAP GY Equity	DE	EUR	2.74%
SIEMENS AG	SIE GY Equity	DE	EUR	2.54%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.25%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.06%
ABB LTD-REG	ABBN SE Equity	CH	CHF	1.82%

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