

FACTSHEET - AS OF 06-Jun-2025

Solactive ISS ESG Leaders Developed Markets Large & Mid Cap Index GTR

DESCRIPTION

The Solactive ISS ESG Leaders Developed 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	SLOJP5	Base Value / Base Date	1000 Points / 03.02.2010
Bloomberg / Reuters	/ .SELDMLET	Last Price	6088.99
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	620		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.49%	-1.38%	-5.69%	5.87%	-2.96%	508.90%
Performance (p.a.)						12.50%
Volatility (p.a.)	14.61%	22.33%	17.22%	14.77%	18.07%	14.37%
High	6133.70	6147.07	6603.00	6603.00	6603.00	6603.00
Low	5827.45	5362.72	5362.72	5362.72	5362.72	969.13
Sharpe Ratio*	4.69	-0.34	-0.78	0.26	-0.49	0.72
Max. Drawdown	-2.83%	-13.15%	-18.78%	-18.78%	-18.78%	-32.48%
VaR 95 \ 99				-23.4% \ -54.1%		-21.5% \ -43.4%
CVaR 95 \ 99				-41.7% \ -77.8%		-35.2% \ -60.5%

* 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).

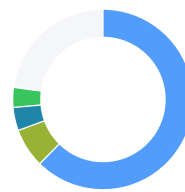
COMPOSITION BY CURRENCIES

- USD 65.9%
- EUR 10.1%
- JPY 7.1%
- GBp 4.1%
- Others 12.8%



COMPOSITION BY COUNTRIES

- US 62.4%
- JP 7.1%
- GB 4.2%
- CA 3.6%
- Others 22.8%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	5.41%
APPLE INC	AAPL UW Equity	US	USD	4.60%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.91%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	3.46%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.06%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.77%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.33%
SAP SE	SAP GY Equity	DE	EUR	1.23%
WALMART INC	WMT UN Equity	US	USD	1.18%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.13%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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