FACTSHEET - AS OF 18-Jun-2025
Solactive ISS ESG Leaders Europe Large & Mid Cap Index GTR

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	SL0JQB	Base Value / Base Date	1000 Points / 03.02.2010
Bloomberg / Reuters	/ .SELEULET	Last Price	3900.53
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	195		

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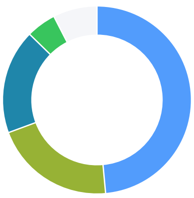
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.49%	-2.35%	6.95%	4.24%	5.84%	290.05%
Performance (p.a.)						9.26%
Volatility (p.a.)	9.09%	22.01%	17.54%	14.86%	17.88%	16.22%
High	4032.83	4032.83	4079.74	4079.74	4079.74	4079.74
Low	3900.53	3395.68	3395.68	3395.68	3395.68	910.43
Sharpe Ratio*	-3.12	-0.51	0.72	0.16	0.62	0.45
Max. Drawdown	-3.28%	-14.99%	-16.77%	-16.77%	-16.77%	-31.97%
VaR 95 \ 99				-22.3% \ -59.6%		-25.3% \ -49.2%
CVaR 95 \ 99				-41.1% \ -76.1%		-39.9% \ -65.6%

* 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

- EUR 48.5%
- GBp 20.8%
- CHF 18.0%
- SEK 5.1%
- Others 7.5%



COMPOSITION BY COUNTRIES

- GB 20.1%
- CH 18.4%
- DE 13.8%
- FR 13.2%
- Others 34.4%

TOP COMPONENTS AS OF 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	4.46%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.42%
NESTLE SA	NESN SE Equity	CH	CHF	3.99%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	3.51%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.42%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.33%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	3.18%
SIEMENS AG	SIE GY Equity	DE	EUR	2.69%
UNILEVER PLC	ULVR LN Equity	GB	GBp	2.30%
ALLIANZ SE	ALV GY Equity	DE	EUR	2.25%

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