

FACTSHEET - AS OF 18-Aug-2025

Solactive ISS ESG Screened Europe Small Cap Index TR

DESCRIPTION

The Solactive ISS ESG Screened Europe Small Cap Index TR is part of the Solactive ISS ESG Screened Index Series, which aims to track various size and regional segments of the global stock market including only companies operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The Indices aim to cover current and future regulation on ESG investments and also include a focus on issues related to climate change. Starting from its base universe, the Solactive GBS Europe Small Cap Index, the Solactive ISS ESG Screened Europe Small Cap Index TR excludes all stocks breaching the abovementioned ESG compliance criteria. The index is calculated as a Total Return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAU65 / SLOAU6	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	/ .SESGEUST	Last Price	1806.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.2018
Index Members	609		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.42%	2.58%	5.99%	10.91%	12.29%	80.67%
Performance (p.a.)						9.33%
Volatility (p.a.)	9.48%	9.48%	17.53%	14.65%	16.26%	17.93%
High	1819.02	1819.02	1819.02	1819.02	1819.02	1819.02
Low	1767.11	1720.32	1448.00	1448.00	1448.00	832.66
Sharpe Ratio*	0.35	0.95	0.60	0.62	1.12	0.41
Max. Drawdown	-2.85%	-3.44%	-15.49%	-16.07%	-16.07%	-40.86%
VaR 95 \ 99				-21.8% \ -50.1%		-27.3% \ -51.4%
CVaR 95 \ 99				-38.5% \ -71.1%		-44.9% \ -77.9%

* 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).

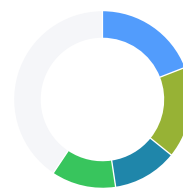
COMPOSITION BY CURRENCIES

- EUR 47.3%
- GBP 21.0%
- CHF 15.9%
- SEK 6.8%
- Others 9.0%



COMPOSITION BY COUNTRIES

- GB 19.1%
- CH 16.7%
- FR 11.8%
- DE 11.8%
- Others 40.6%



TOP COMPONENTS AS OF 18-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
SANDOZ GROUP AG	SDZ SE Equity	CH	CHF	1.48%
BANCO DE SABADELL SA	SAB SQ Equity	ES	EUR	1.25%
NN GROUP NV	NN NA Equity	NL	EUR	1.12%
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	0.92%
JULIUS BAER GRUPPE AG	BAER SE Equity	CH	CHF	0.87%
NEBIUS GROUP NV	NBIS UW Equity	NL	USD	0.86%
SONOVA HOLDING AG	SOON SE Equity	CH	CHF	0.85%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	0.77%
EURONEXT NV	ENX FP Equity	NL	EUR	0.77%
COVESTRO AG (TENDERED)	ICO GY Equity	DE	EUR	0.73%

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