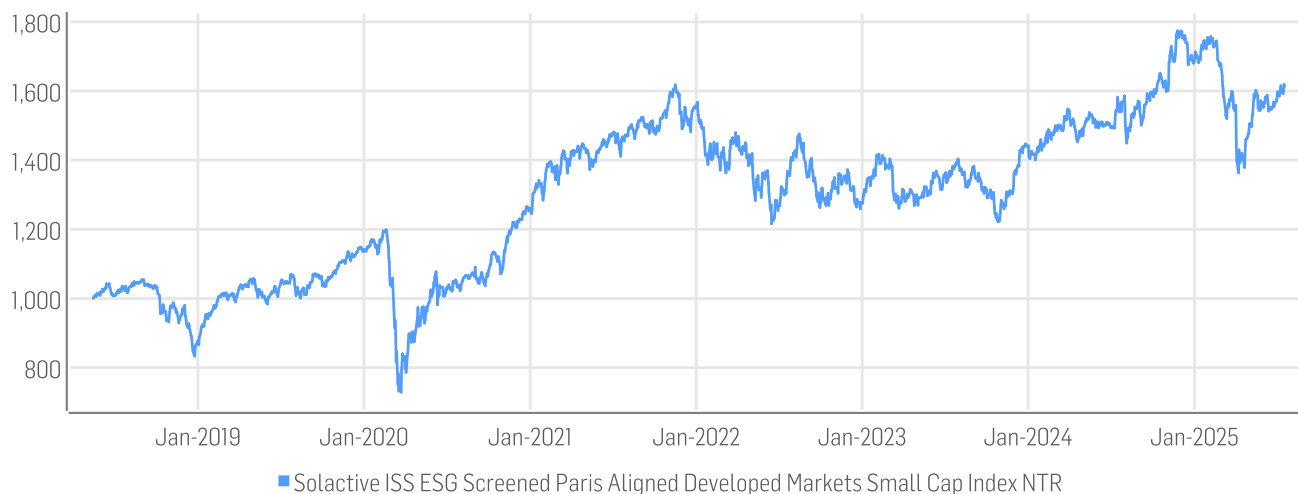


Solactive ISS ESG Screened Paris Aligned Developed Markets Small Cap Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC1W3 / SLOC1W	Base Value / Base Date	1000 Points / 16.05.2018
Bloomberg / Reuters	SSPABDSN Index/ .SSPABDSN	Last Price	1611.47
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 16.05.2018
Index Members	2695		

FACTSHEET - AS OF 18-Jul-2025
Solactive ISS ESG Screened Paris Aligned Developed Markets Small Cap Index NTR

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.77%	13.95%	-7.00%	2.85%	-4.39%	61.15%
Performance (p.a.)						6.88%
Volatility (p.a.)	9.31%	15.60%	20.37%	18.27%	19.63%	18.48%
High	1619.04	1619.04	1757.49	1774.24	1757.49	1774.24
Low	1548.05	1378.91	1363.35	1363.35	1363.35	729.18
Sharpe Ratio*	5.92	4.36	-0.77	0.05	-0.50	0.27
Max. Drawdown	-1.42%	-3.74%	-22.43%	-23.16%	-22.43%	-39.18%
VaR 95 \ 99				-28.5% \ -58.9%		-27.4% \ -50.8%
CVaR 95 \ 99				-47.8% \ -85.6%		-45.2% \ -84.1%

* 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).

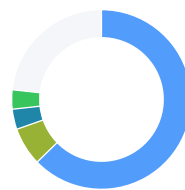
COMPOSITION BY CURRENCIES

- USD 68.0%
- EUR 8.2%
- JPY 6.9%
- GBp 3.9%
- Others 13.0%



COMPOSITION BY COUNTRIES

- US 62.7%
- JP 6.9%
- GB 3.6%
- CA 3.5%
- Others 23.3%



TOP COMPONENTS AS OF 18-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
LPL FINANCIAL HOLDINGS INC	LPLA UW Equity	US	USD	0.36%
EMCOR GROUP INC	EME UN Equity	US	USD	0.30%
BROWN & BROWN INC	BRO UN Equity	US	USD	0.29%
VERALTO CORP	VLTO UN Equity	US	USD	0.29%
ANGLOGOLD ASHANTI PLC	AU UN Equity	ZA	USD	0.28%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	0.28%
TYLER TECHNOLOGIES INC	TYL UN Equity	US	USD	0.28%
SANDOZ GROUP AG	SDZ SE Equity	CH	CHF	0.27%
JABIL INC	JBL UN Equity	US	USD	0.27%
PTC INC	PTC UW Equity	US	USD	0.27%

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