FACTSHEET - AS OF 22-May-2025 Solactive ISS ESG Screened Paris Aligned Developed Markets Small Cap Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0C1X1 / SL0C1X	Base Value / Base Date	1000 Points / 16.05.2018
Bloomberg / Reuters	/ .SSPABDST	Last Price	1603.34
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 16.05.2018
Index Members	2712		



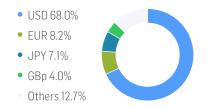


STATISTICS

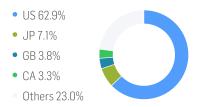
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	10.61%	-7.84%	-11.55%	2.93%	-7.55%	60.33%
Performance (p.a.)						6.96%
Volatility (p.a.)	19.45%	26.73%	20.54%	18.31%	22.20%	18.62%
High	1651.09	1739.69	1824.67	1824.67	1808.82	1824.67
Low	1449.58	1404.44	1404.44	1404.44	1404.44	735.05
Sharpe Ratio*	12.29	-1.14	-1.18	0.04	-0.92	0.26
Max. Drawdown	-3.12%	-19.27%	-23.03%	-23.03%	-22.36%	-39.15%
VaR 95 \ 99				-28.5% \ -58.9%		-27.4% \ -50.8%
CVaR 95 \ 99				-47.8% \ -85.5%		-45.6% \ -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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
LPL FINANCIAL HOLDINGS INC	LPLA UW Equity	US	USD	0.37%
BROWN & BROWN INC	BRO UN Equity	US	USD	0.32%
VERALTO CORP	VLTO UN Equity	US	USD	0.30%
TYLER TECHNOLOGIES INC	TYL UN Equity	US	USD	0.30%
GODADDY INC	GDDY UN Equity	US	USD	0.30%
INSULET CORP	PODD UW Equity	US	USD	0.28%
SMURFIT WESTROCK PLC	SW UN Equity	IE	USD	0.28%
ANGLOGOLD ASHANTI PLC	AU UN Equity	ZA	USD	0.27%
EMCOR GROUP INC	EME UN Equity	US	USD	0.26%
OKTA INC	OKTA UW Equity	US	USD	0.25%





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