

# FACTSHEET - AS OF 22-May-2025

## Solactive ISS ESG Screened Paris Aligned Developed Markets Small Cap Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOC1X1 / SLOC1X	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		

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## 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

- USD 68.0%
- EUR 8.2%
- JPY 7.1%
- GBp 4.0%
- Others 12.7%



## COMPOSITION BY COUNTRIES

- US 62.9%
- JP 7.1%
- GB 3.8%
- CA 3.3%
- Others 23.0%



## 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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