

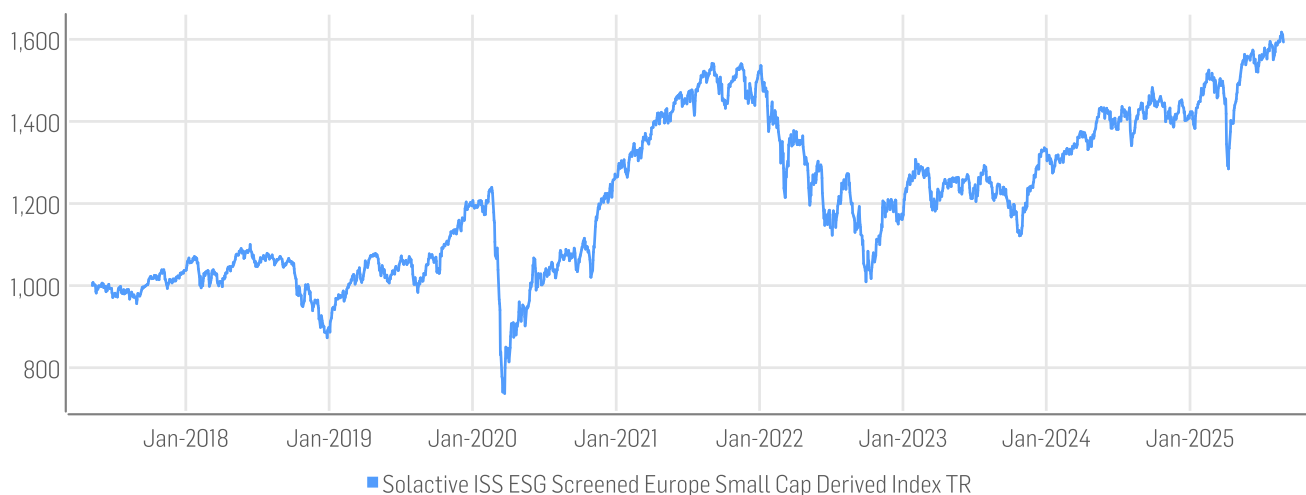
FACTSHEET - AS OF 27-Aug-2025

Solactive ISS ESG Screened Europe Small Cap Derived Index TR

DESCRIPTION

The Solactive ISS ESG Screened Europe Small Cap Derived 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 Europe Small Cap Derived Index, the Solactive ISS ESG Screened Europe Small Cap Derived 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	SLORP3	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SESGESDT	Last Price	1593.34
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 08.05.2017
Index Members	730		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.51%	2.34%	6.20%	10.27%	12.45%	59.33%
Performance (p.a.)						5.77%
Volatility (p.a.)	9.63%	9.35%	17.53%	14.71%	16.12%	17.10%
High	1617.66	1617.66	1617.66	1617.66	1617.66	1617.66
Low	1550.19	1520.24	1284.34	1284.34	1284.34	737.18
Sharpe Ratio*	0.47	0.85	0.63	0.58	1.10	0.22
Max. Drawdown	-2.21%	-3.41%	-14.76%	-15.79%	-15.79%	-40.53%
VaR 95 \ 99				-20.7% \ -53.2%		-26.5% \ -49.2%
CVaR 95 \ 99				-38.5% \ -74.6%		-42.3% \ -73.9%

* 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).

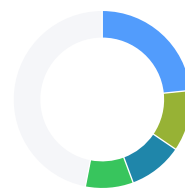
COMPOSITION BY CURRENCIES

- EUR 40.3%
- GBP 24.5%
- SEK 11.1%
- CHF 9.7%
- Others 14.3%



COMPOSITION BY COUNTRIES

- GB 23.4%
- SE 11.1%
- CH 9.8%
- DE 8.7%
- Others 46.9%



TOP COMPONENTS AS OF 27-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	0.85%
HALMA PLC	HLMA LN Equity	GB	GBP	0.70%
SMITH & NEPHEW PLC	SN/ LN Equity	GB	GBP	0.69%
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	0.66%
INFORMA PLC	INF LN Equity	GB	GBP	0.66%
GENMAB A/S	GMAB DC Equity	DK	DKK	0.64%
JULIUS BAER GRUPPE AG	BAER SE Equity	CH	CHF	0.62%
BANK OF IRELAND GROUP PLC	BIRG ID Equity	IE	EUR	0.61%
ICON PLC	ICLR UW Equity	IE	USD	0.59%
FINECOBANK BANCA FINECO SPA	FBK IM Equity	IT	EUR	0.57%

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