

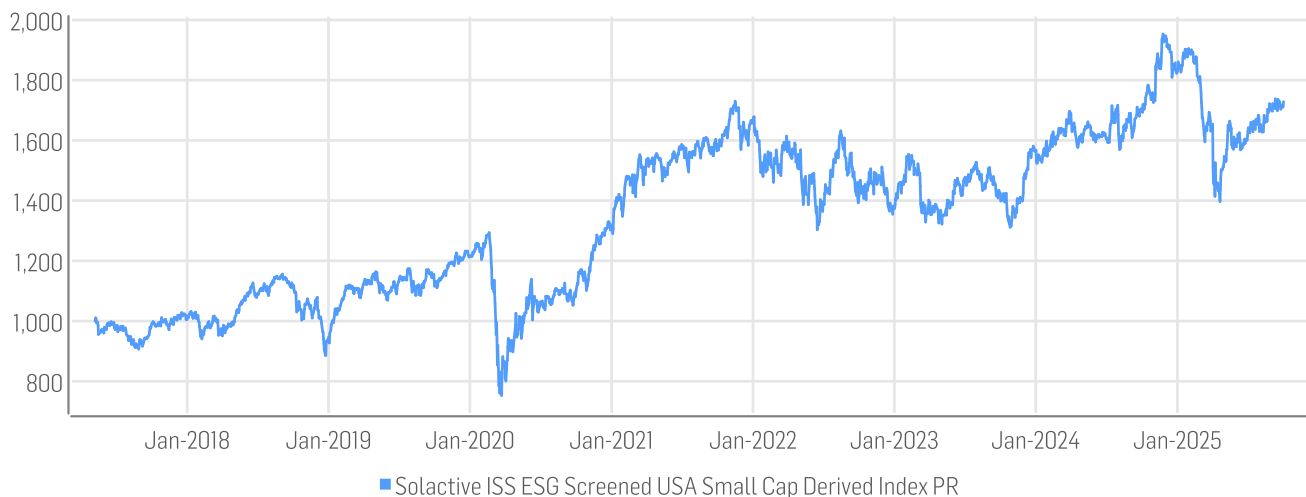
# FACTSHEET - AS OF 02-Oct-2025

## Solactive ISS ESG Screened USA Small Cap Derived Index PR

### DESCRIPTION

The Solactive ISS ESG Screened USA Small Cap Derived Index PR 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 USA Small Cap Derived Index, the Solactive ISS ESG Screened USA Small Cap Derived Index PR excludes all stocks breaching the abovementioned ESG compliance criteria. The index is calculated as a Price Return index in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |              |                        |                                             |
|---------------------|--------------|------------------------|---------------------------------------------|
| ISIN / WKN          | SLORPY       | Base Value / Base Date | 1000 Points / 08.05.2017                    |
| Bloomberg / Reuters | / .SESGUSDP  | Last Price             | 1728.95                                     |
| Index Calculator    | Solactive AG | Dividends              | Not included                                |
| Index Type          | Price 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       | 1096         |                        |                                             |

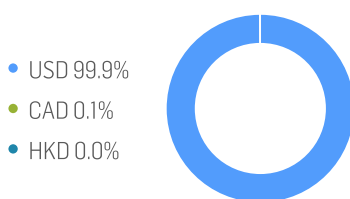
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## STATISTICS

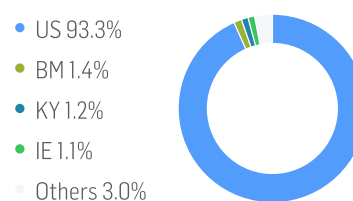
| EUR                | 30D     | 90D     | 180D    | 360D             | YTD     | Since Inception |
|--------------------|---------|---------|---------|------------------|---------|-----------------|
| Performance        | 1.83%   | 5.54%   | 18.61%  | 1.51%            | -5.46%  | 72.90%          |
| Performance (p.a.) |         |         |         |                  |         | 6.73%           |
| Volatility (p.a.)  | 12.92%  | 14.15%  | 22.45%  | 22.27%           | 23.38%  | 22.50%          |
| High               | 1737.77 | 1737.77 | 1737.77 | 1953.04          | 1904.73 | 1953.04         |
| Low                | 1697.51 | 1624.86 | 1396.97 | 1396.97          | 1396.97 | 752.92          |
| Sharpe Ratio*      | 1.76    | 1.59    | 1.76    | -0.02            | -0.39   | 0.21            |
| Max. Drawdown      | -2.22%  | -3.34%  | -8.44%  | -28.47%          | -26.66% | -41.80%         |
| VaR 95 \ 99        |         |         |         | -33.6% \ -58.5%  |         | -33.3% \ -60.7% |
| CVaR 95 \ 99       |         |         |         | -57.1% \ -114.8% |         | -54.6% \ -97.6% |

\* 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 02-Oct-2025

| Company                            | Ticker         | Country | Currency | Index Weight (%) |
|------------------------------------|----------------|---------|----------|------------------|
| WESTERN DIGITAL CORP               | WDC UW Equity  | US      | USD      | 0.62%            |
| WARNER BROS DISCOVERY INC          | WBD UW Equity  | US      | USD      | 0.59%            |
| ANGLOGOLD ASHANTI PLC              | AU UN Equity   | ZA      | USD      | 0.49%            |
| HEWLETT PACKARD ENTERPRISE COMPANY | HPE UN Equity  | US      | USD      | 0.43%            |
| EMCOR GROUP INC                    | EME UN Equity  | US      | USD      | 0.40%            |
| COMFORT SYSTEMS USA INC            | FIX UN Equity  | US      | USD      | 0.39%            |
| INSMED INC                         | INSM UW Equity | US      | USD      | 0.39%            |
| PURE STORAGE INC - CLASS A         | PSTG UN Equity | US      | USD      | 0.37%            |
| PULTE GROUP INC                    | PHM UN Equity  | US      | USD      | 0.36%            |
| SOFI TECHNOLOGIES INC              | SOFI UW Equity | US      | USD      | 0.36%            |

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