

FACTSHEET - AS OF 22-Aug-2025

Solactive ISS ESG Screened USA Small Cap Index PR

DESCRIPTION

The Solactive ISS ESG Screened USA Small Cap 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 GBS United States Small Cap Index, the Solactive ISS ESG Screened USA Small Cap 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	DE000SLA60J9 / SLA60J	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	- / .SESGUSSP	Last Price	1889.12
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 21.01.2019
Index Members	1110		

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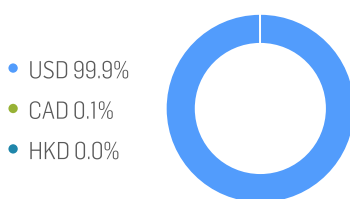
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STATISTICS

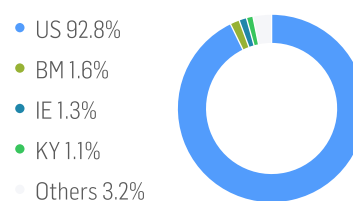
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.18%	7.84%	-6.21%	3.69%	-7.35%	88.91%
Performance (p.a.)						10.05%
Volatility (p.a.)	17.25%	15.36%	27.99%	23.18%	25.44%	24.05%
High	1889.12	1889.12	2008.11	2188.92	2131.81	2188.92
Low	1802.36	1738.35	1546.03	1546.03	1546.03	830.89
Sharpe Ratio*	1.63	2.21	-0.50	0.08	-0.52	0.34
Max. Drawdown	-3.20%	-3.53%	-23.24%	-29.37%	-27.48%	-40.62%
VaR 95 \ 99				-35.1% \ -61.6%		-35.8% \ -61.6%
CVaR 95 \ 99				-59.1% \ -116.1%		-58.2% \ -104.7%

* 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-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
LPL FINANCIAL HOLDINGS INC	LPLA UN Equity	US	USD	0.47%
BROWN & BROWN INC	BRO UN Equity	US	USD	0.45%
ANGLOGOLD ASHANTI PLC	AU UN Equity	ZA	USD	0.44%
WESTERN DIGITAL CORP	WDC UN Equity	US	USD	0.43%
EMCOR GROUP INC	EME UN Equity	US	USD	0.43%
VERALTO CORP	VLTO UN Equity	US	USD	0.42%
SOFI TECHNOLOGIES INC	SOFI UN Equity	US	USD	0.42%
PTC INC	PTC UN Equity	US	USD	0.41%
INSMED INC	INSM UN Equity	US	USD	0.40%
REDDIT INC	RDDT UN Equity	US	USD	0.40%

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