

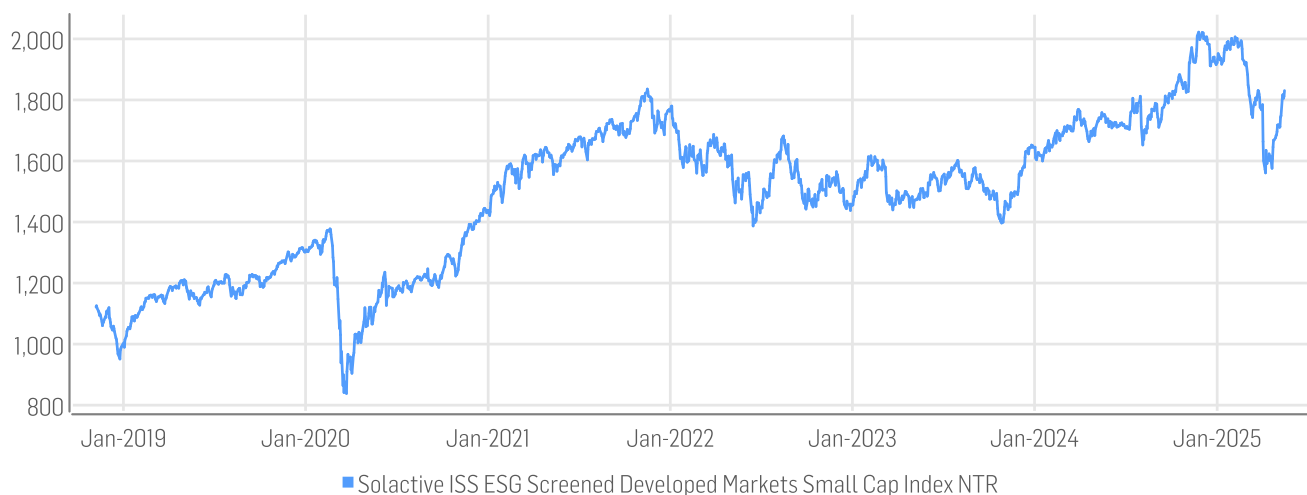
FACTSHEET - AS OF 16-May-2025

Solactive ISS ESG Screened Developed Markets Small Cap Index NTR

DESCRIPTION

The Solactive ISS ESG Screened Developed Markets Small Cap Index NTR 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 Developed Markets Small Cap Index, the Solactive ISS ESG Screened Developed Markets Small Cap Index NTR excludes all stocks breaching the abovementioned ESG compliance criteria. The index is calculated as a Net Total Return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA60R2 / SLA60R	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	SESGDMSN / .SESGDMSN	Last Price	1830.70
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 21.01.2019
Index Members	2734		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	14.30%	-7.39%	-4.86%	4.70%	-4.74%	83.07%
Performance (p.a.)						9.95%
Volatility (p.a.)	20.24%	26.27%	20.39%	18.12%	22.16%	19.06%
High	1830.70	1994.06	2022.25	2022.25	2006.60	2022.25
Low	1575.87	1560.86	1560.86	1560.86	1560.86	838.24
Sharpe Ratio*	20.10	-1.10	-0.58	0.14	-0.65	0.41
Max. Drawdown	-2.51%	-21.72%	-22.82%	-22.82%	-22.21%	-39.16%
VaR 95 \ 99				-28.5% \ -60.7%		-27.6% \ -53.9%
CVaR 95 \ 99				-47.2% \ -86.2%		-46.7% \ -88.4%

* 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).

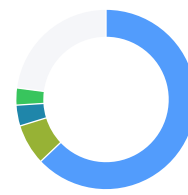
COMPOSITION BY CURRENCIES

- USD 68.1%
- EUR 8.8%
- JPY 7.3%
- GBp 3.9%
- Others 11.8%



COMPOSITION BY COUNTRIES

- US 62.9%
- JP 7.3%
- GB 3.7%
- CA 3.1%
- Others 22.9%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
LPL FINANCIAL HOLDINGS INC	LPLA UW Equity	US	USD	0.36%
BROWN & BROWN INC	BRO UN Equity	US	USD	0.32%
GODADDY INC	GDDY UN Equity	US	USD	0.30%
TYLER TECHNOLOGIES INC	TYL UN Equity	US	USD	0.29%
VERALTO CORP	VLTO UN Equity	US	USD	0.29%
SMURFIT WESTROCK PLC	SW UN Equity	IE	USD	0.28%
INSULET CORP	PODD UW Equity	US	USD	0.27%
AMCOR PLC	AMCR UN Equity	JE	USD	0.26%
HUBBELL INC -CL B	HUBB UN Equity	US	USD	0.25%
OKTA INC	OKTA UW Equity	US	USD	0.25%

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