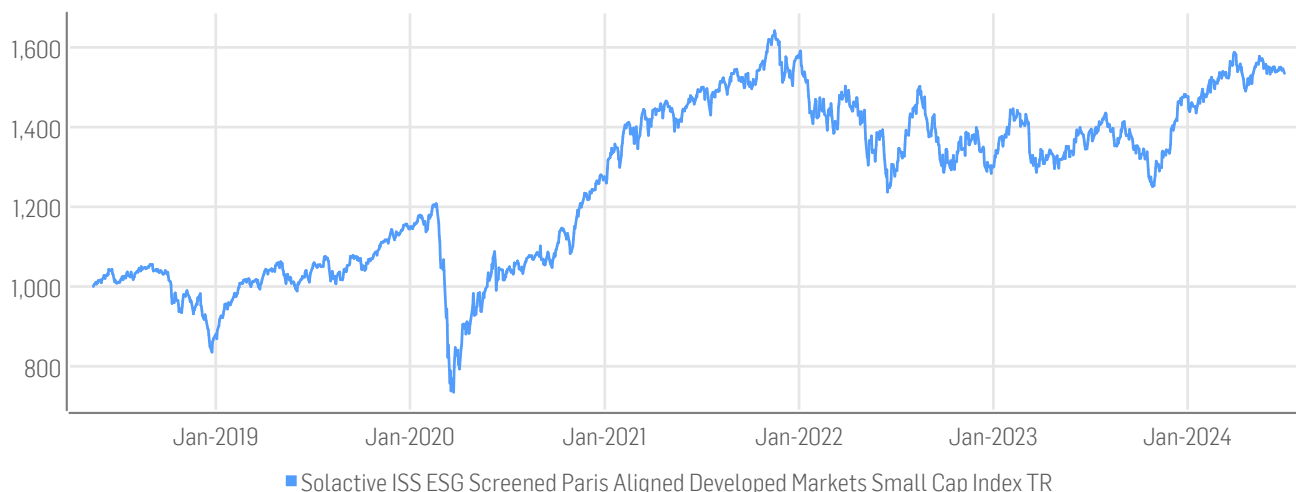


## Solactive ISS ESG Screened Paris Aligned Developed Markets Small Cap Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOC1X1 / SLOC1X	Base Value / Base Date	1000 Points / 16.05.2018
Bloomberg / Reuters	/ .SSPABDST	Last Price	1534.85
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	2688		

FACTSHEET - AS OF 01-Jul-2024  
Solactive ISS ESG Screened Paris Aligned Developed Markets Small Cap Index TR

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.08%	-1.37%	6.17%	12.19%	3.99%	53.48%
Performance (p.a.)						7.24%
Volatility (p.a.)	7.66%	10.28%	11.42%	12.42%	11.31%	18.55%
High	1550.95	1577.88	1587.49	1587.49	1587.49	1641.69
Low	1532.94	1490.41	1435.39	1250.69	1435.39	735.05
Sharpe Ratio*	-2.09	-0.89	0.81	0.70	0.39	0.19
Max. Drawdown	-1.20%	-4.37%	-6.12%	-12.86%	-6.12%	-39.15%
VaR 95 \ 99				-19.7% \ -27.4%		-27.4% \ -50.1%
CVaR 95 \ 99				-25.4% \ -33.0%		-45.2% \ -85.2%

\* 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).

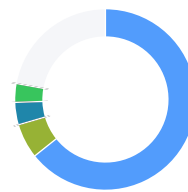
## COMPOSITION BY CURRENCIES

- USD 68.8%
- EUR 8.2%
- JPY 6.2%
- GBP 4.1%
- Others 12.7%



## COMPOSITION BY COUNTRIES

- US 64.3%
- JP 6.2%
- GB 4.0%
- CA 3.3%
- Others 22.2%



## TOP COMPONENTS AS OF 01-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	0.54%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	0.41%
DECKERS OUTDOOR CORP	DECK UN Equity	US	USD	0.34%
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	0.32%
FIRST SOLAR INC	FSLR UW Equity	US	USD	0.32%
PTC INC	PTC UW Equity	US	USD	0.29%
BROWN & BROWN INC	BRO UN Equity	US	USD	0.29%
LPL FINANCIAL HOLDINGS INC	LPLA UW Equity	US	USD	0.29%
AXON ENTERPRISE INC	AXON UW Equity	US	USD	0.29%
PURE STORAGE INC - CLASS A	PSTG UN Equity	US	USD	0.28%

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