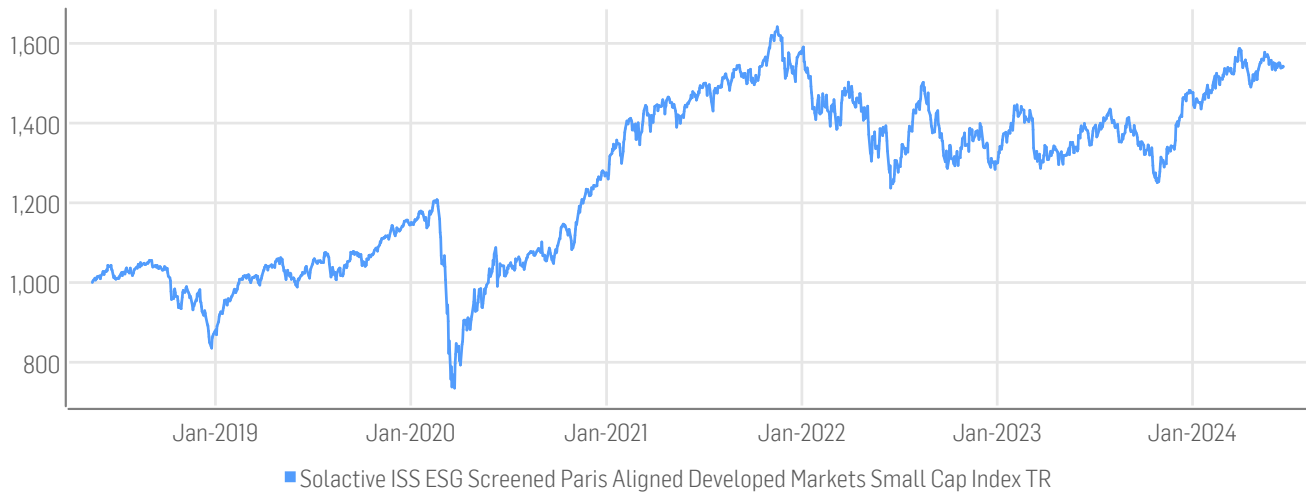


Solactive ISS ESG Screened Paris Aligned Developed Markets Small Cap Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC1X1 / SLOC1X	Base Value / Base Date	1000 Points / 16.05.2018
Bloomberg / Reuters	/.SSPABDST	Last Price	1541.46
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	2690		

FACTSHEET - AS OF 19-Jun-2024
Solactive ISS ESG Screened Paris Aligned Developed Markets Small Cap Index TR

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.94%	-1.52%	4.48%	14.64%	4.44%	54.15%
Performance (p.a.)						7.36%
Volatility (p.a.)	9.03%	10.84%	11.38%	12.56%	11.58%	18.59%
High	1571.90	1587.49	1587.49	1587.49	1587.49	1641.69
Low	1532.94	1490.41	1435.39	1250.69	1435.39	735.05
Sharpe Ratio*	-2.75	-0.89	0.49	0.89	0.51	0.20
Max. Drawdown	-2.48%	-6.12%	-6.12%	-12.86%	-6.12%	-39.15%
VaR 95 \ 99				-20.7% \ -27.4%		-27.4% \ -50.1%
CVaR 95 \ 99				-25.6% \ -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).

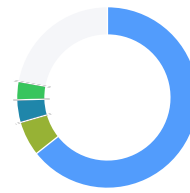
COMPOSITION BY CURRENCIES

- USD 68.9%
- EUR 8.2%
- JPY 6.2%
- GBP 4.1%
- Others 12.7%



COMPOSITION BY COUNTRIES

- US 64.4%
- JP 6.2%
- GB 4.0%
- CA 3.3%
- Others 22.2%



TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
MONOLITHIC POWER SYSTEMS INC	MPWR UW Equity	US	USD	0.55%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	0.45%
FIRST SOLAR INC	FSLR UW Equity	US	USD	0.37%
DECKERS OUTDOOR CORP	DECK UN Equity	US	USD	0.36%
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	0.33%
VERALTO CORP	VLTO UN Equity	US	USD	0.30%
MICROSTRATEGY INC-CL A	MSTR UW Equity	US	USD	0.29%
BROWN & BROWN INC	BRO UN Equity	US	USD	0.29%
PURE STORAGE INC - CLASS A	PSTG UN Equity	US	USD	0.29%
AXON ENTERPRISE INC	AXON UW Equity	US	USD	0.29%

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