

FACTSHEET - AS OF 06-Apr-2026

Solactive ISS ESG Screened Europe Small Cap Index NTR

DESCRIPTION

The Solactive ISS ESG Screened Europe 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 Europe Small Cap Index, the Solactive ISS ESG Screened Europe 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	DE000SLOAU57 / SLOAU5	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	SESGEUSN Index / .SESGEUSN	Last Price	1772.62
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.2018
Index Members	619		

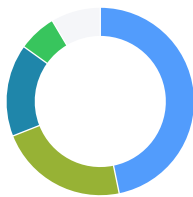
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.42%	-3.39%	0.75%	21.81%	-1.86%	77.26%
Performance (p.a.)						8.20%
Volatility (p.a.)	19.73%	15.62%	12.95%	11.88%	15.30%	17.51%
High	1805.11	1901.24	1901.24	1901.24	1901.24	1901.24
Low	1706.75	1706.75	1694.74	1455.19	1706.75	828.01
Sharpe Ratio*	-0.91	-0.96	-0.03	1.70	-0.58	0.36
Max. Drawdown	-5.45%	-10.23%	-10.23%	-10.23%	-10.23%	-40.87%
VaR 95 \ 99				-17.4% \ -35.5%		-26.8% \ -51.0%
CVaR 95 \ 99				-28.0% \ -47.2%		-43.9% \ -76.5%

* 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

- EUR 46.8%
- GBp 22.3%
- CHF 15.9%
- SEK 6.6%
- Others 8.5%



COMPOSITION BY COUNTRIES

- GB 19.8%
- CH 17.2%
- FR 12.1%
- DE 11.5%
- Others 39.4%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
HELVETIA BALOISE HOLDING AG	HBAN SE Equity	CH	CHF	1.30%
NN GROUP NV	NN NA Equity	NL	EUR	1.28%
BANCO DE SABADELL SA	SAB SQ Equity	ES	EUR	1.07%
VAT GROUP AG	VACN SE Equity	CH	CHF	1.03%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	0.98%
JULIUS BAER GRUPPE AG	BAER SE Equity	CH	CHF	0.93%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	0.87%
UNIBAIL-RODAMCO-WESTFIELD	URW FP Equity	FR	EUR	0.84%
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	0.80%
EURONEXT NV	ENX FP Equity	NL	EUR	0.80%

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