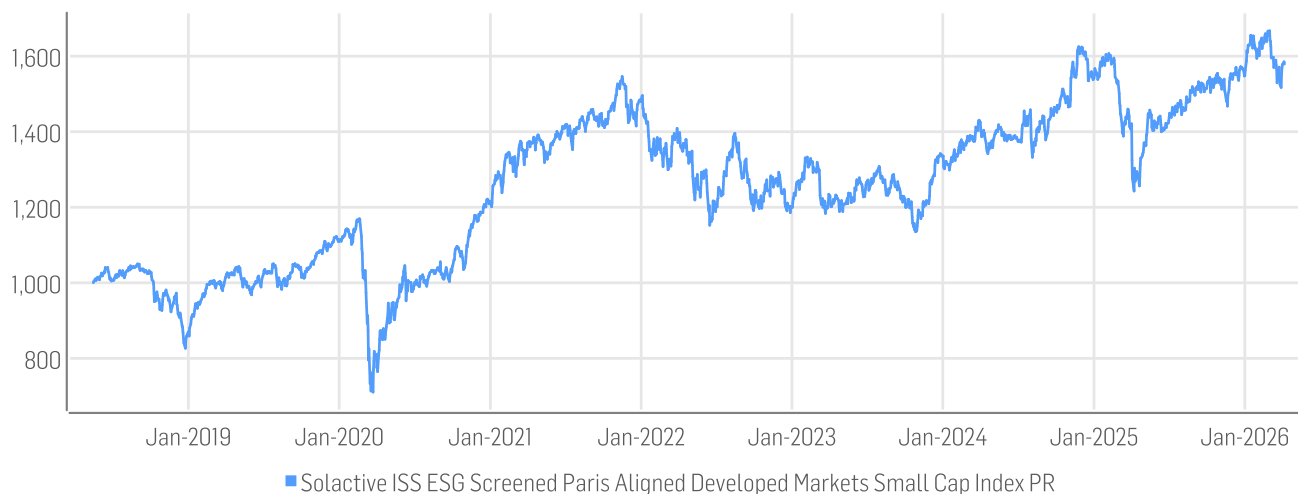


Solactive ISS ESG Screened Paris Aligned Developed Markets Small Cap Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC1V5 / SLOC1V	Base Value / Base Date	1000 Points / 16.05.2018
Bloomberg / Reuters	/ .SSPABDSP	Last Price	1579.12
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	2759		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.03%	-1.88%	2.52%	24.44%	2.03%	57.91%
Performance (p.a.)						5.96%
Volatility (p.a.)	17.31%	15.20%	14.51%	14.09%	15.45%	18.08%
High	1597.43	1667.35	1667.35	1667.35	1667.35	1667.35
Low	1517.09	1517.09	1467.61	1256.46	1517.09	710.49
Sharpe Ratio*	-0.79	-0.61	0.22	1.63	0.39	0.22
Max. Drawdown	-5.03%	-9.01%	-9.01%	-9.01%	-9.01%	-39.26%
VaR 95 \ 99				-24.6% \ -37.4%		-27.3% \ -50.1%
CVaR 95 \ 99				-31.3% \ -38.9%		-44.0% \ -80.8%

* 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).

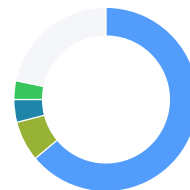
COMPOSITION BY CURRENCIES

- USD 69.7%
- JPY 7.1%
- EUR 6.7%
- CAD 3.7%
- Others 12.8%



COMPOSITION BY COUNTRIES

- US 63.9%
- JP 7.1%
- CA 4.0%
- GB 3.3%
- Others 21.7%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	1.14%
SANDISK CORP	SNDK UW Equity	US	USD	1.03%
CIENA CORP	CIEN UN Equity	US	USD	0.67%
LUMENTUM HOLDINGS INC	LITE UW Equity	US	USD	0.63%
TERADYNE INC	TER UW Equity	US	USD	0.55%
ANGLOGOLD ASHANTI PLC	AU UN Equity	ZA	USD	0.54%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	0.53%
INSMED INC	INSM UW Equity	US	USD	0.36%
COHERENT CORP	COHR UN Equity	US	USD	0.35%
EMCOR GROUP INC	EME UN Equity	US	USD	0.35%

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