

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | DE000SLOC1W3 / SLOC1W | Base Value / Base Date | 1000 Points / 16.05.2018 |
| Bloomberg / Reuters | SSPABDSN Index/ .SSPABDSN | Last Price | 1756.47 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net 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 | 2759 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -0.83% | -1.56% | 3.09% | 26.15% | 2.37% | 75.65% |
| Performance (p.a.) | | | | | | 7.40% |
| Volatility (p.a.) | 17.33% | 15.21% | 14.51% | 14.09% | 15.45% | 18.08% |
| High | 1773.67 | 1850.66 | 1850.66 | 1850.66 | 1850.66 | 1850.66 |
| Low | 1686.61 | 1686.61 | 1624.67 | 1378.91 | 1686.61 | 729.18 |
| Sharpe Ratio* | -0.67 | -0.53 | 0.31 | 1.75 | 0.47 | 0.30 |
| Max. Drawdown | -4.91% | -8.86% | -8.86% | -8.86% | -8.86% | -39.18% |
| VaR 95 \ 99 | | | | -24.6% \ -37.2% | | -27.2% \ -49.3% |
| CVaR 95 \ 99 | | | | -31.3% \ -38.9% | | -43.9% \ -80.7% |

* 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).

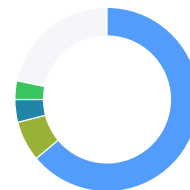
COMPOSITION BY CURRENCIES

- 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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