

FACTSHEET - AS OF 07-Apr-2026

Solactive ISS ESG Screened Europe Small Cap Derived Index PR

DESCRIPTION

The Solactive ISS ESG Screened Europe Small Cap Derived Index PR 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 Europe Small Cap Derived Index, the Solactive ISS ESG Screened Europe Small Cap Derived Index PR excludes all stocks breaching the abovementioned ESG compliance criteria. The index is calculated as a Price Return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLORPI	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SESGESDP	Last Price	1271.41
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	724		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.70%	-4.97%	-0.53%	17.40%	-2.86%	27.14%
Performance (p.a.)						2.73%
Volatility (p.a.)	19.80%	15.73%	12.92%	11.89%	15.30%	16.82%
High	1310.58	1377.83	1377.83	1377.83	1377.83	1387.10
Low	1234.12	1234.12	1227.00	1115.32	1234.12	686.29
Sharpe Ratio*	-1.53	-1.31	-0.23	1.32	-0.80	0.05
Max. Drawdown	-5.83%	-10.43%	-10.43%	-10.43%	-10.43%	-40.61%
VaR 95 \ 99				-18.2% \ -34.2%		-26.2% \ -49.0%
CVaR 95 \ 99				-28.1% \ -48.9%		-41.8% \ -71.9%

* 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).

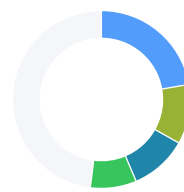
COMPOSITION BY CURRENCIES

- EUR 41.9%
- GBp 23.5%
- SEK 10.9%
- CHF 10.0%
- Others 13.8%



COMPOSITION BY COUNTRIES

- GB 22.3%
- SE 10.9%
- CH 10.5%
- DE 8.4%
- Others 48.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
HALMA PLC	HLMA LN Equity	GB	GBp	0.79%
BANK OF IRELAND GROUP PLC	BIRG ID Equity	IE	EUR	0.72%
VAT GROUP AG	VACN SE Equity	CH	CHF	0.68%
RENTOKIL INITIAL PLC	RTO LN Equity	GB	GBp	0.68%
UPM-KYMMENE OYJ	UPM FH Equity	FI	EUR	0.67%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	0.66%
BOLIDEN AB	BOL SS Equity	SE	SEK	0.62%
JULIUS BAER GRUPPE AG	BAER SE Equity	CH	CHF	0.61%
NORSK HYDRO ASA	NHY NO Equity	NO	NOK	0.59%
FINECOBANK BANCA FINECO SPA	FBK IM Equity	IT	EUR	0.58%

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