

FACTSHEET - AS OF 07-Apr-2026

Solactive ISS ESG Screened USA Small Cap Derived Index NTR

DESCRIPTION

The Solactive ISS ESG Screened USA Small Cap Derived 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 USA Small Cap Derived Index, the Solactive ISS ESG Screened USA Small Cap Derived 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

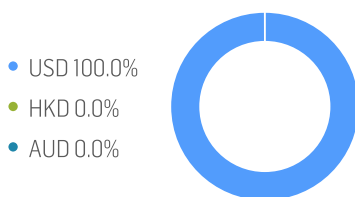
ISIN / WKN	SLORPZ	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SESGUSDN Index/ .SESGUSDN	Last Price	1923.42
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	1105		

STATISTICS

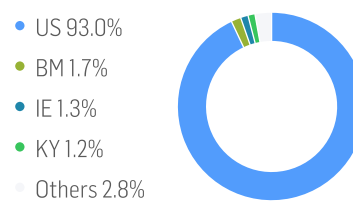
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.48%	-3.25%	1.29%	22.66%	0.66%	92.34%
Performance (p.a.)						7.61%
Volatility (p.a.)	18.16%	17.32%	17.22%	17.59%	17.60%	22.22%
High	1961.70	2048.49	2048.49	2048.49	2048.49	2114.11
Low	1859.71	1859.71	1808.19	1518.51	1859.71	777.59
Sharpe Ratio*	-1.02	-0.84	0.04	1.20	0.03	0.26
Max. Drawdown	-5.20%	-9.22%	-9.22%	-9.22%	-9.22%	-41.72%
VaR 95 \ 99				-28.5% \ -46.0%		-33.2% \ -60.3%
CVaR 95 \ 99				-38.2% \ -54.6%		-53.4% \ -94.3%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
LUMENTUM HOLDINGS INC	LITE UN Equity	US	USD	0.79%
EMCOR GROUP INC	EME UN Equity	US	USD	0.46%
COHERENT CORP	COHR UN Equity	US	USD	0.45%
HUNTINGTON BANCSHARES INC/OH	HBAN UN Equity	US	USD	0.44%
CBOE GLOBAL MARKETS INC	CBOE UN Equity	US	USD	0.42%
IRON MTN INC	IRM UN Equity	US	USD	0.42%
BLOOM ENERGY CORP	BE UN Equity	US	USD	0.41%
DOW INC	DOW UN Equity	US	USD	0.40%
DOVER CORP	DOV UN Equity	US	USD	0.39%
JABIL INC	JBL UN Equity	US	USD	0.39%

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