

FACTSHEET - AS OF 06-Apr-2026

Solactive ISS ESG Screened USA Small Cap Index NTR

DESCRIPTION

The Solactive ISS ESG Screened USA 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 United States Small Cap Index, the Solactive ISS ESG Screened USA 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	DE000SLA60K7 / SLA60K	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	SESGUSSN / .SESGUSSN	Last Price	2111.20
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 21.01.2019
Index Members	1115		

STATISTICS

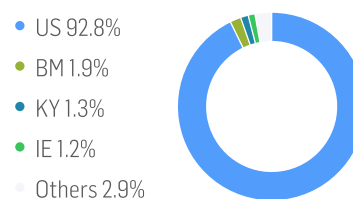
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.07%	-2.32%	2.21%	24.52%	2.80%	111.12%
Performance (p.a.)						10.84%
Volatility (p.a.)	20.75%	19.17%	18.48%	18.37%	19.15%	23.55%
High	2126.78	2217.18	2217.18	2217.18	2217.18	2312.28
Low	2020.42	2020.42	1943.27	1639.56	2020.42	841.52
Sharpe Ratio*	-0.05	-0.58	0.14	1.25	0.48	0.38
Max. Drawdown	-5.00%	-8.87%	-8.87%	-8.87%	-8.87%	-40.55%
VaR 95 \ 99				-28.7% \ -47.5%		-35.0% \ -61.5%
CVaR 95 \ 99				-40.2% \ -56.1%		-56.5% \ -102.2%

* 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 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CIENA CORP	CIEN UN Equity	US	USD	0.95%
LUMENTUM HOLDINGS INC	LITE UW Equity	US	USD	0.85%
COMFORT SYSTEMS USA INC	FIX UN Equity	US	USD	0.78%
TERADYNE INC	TER UW Equity	US	USD	0.77%
INSMED INC	INSM UW Equity	US	USD	0.54%
EMCOR GROUP INC	EME UN Equity	US	USD	0.52%
ROCKET LAB CORPORATION	RKLB UR Equity	US	USD	0.52%
COHERENT CORP	COHR UN Equity	US	USD	0.51%
TAPESTRY INC	TPR UN Equity	US	USD	0.46%
BLOOM ENERGY CORP	BE UN Equity	US	USD	0.46%

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