

FACTSHEET - AS OF 03-Apr-2026

Solactive L&G United States Paris-aligned ESG SDG USD Index NTR

DESCRIPTION

The Index is designed to incorporate an ESG as well as an SDG profile and to meet EU PAB requirements. The Index is screened based on the SDG score as well as PAB requirements. The Index is then incorporating an ESG screen, by tilting the weights of its components based in their L&G ESG Scores. Lastly, the components are weighted such as to correspond to the regulations laid out for EU PABs.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOR3M	Base Value / Base Date	100 Points / 08.05.2017
Bloomberg / Reuters	SUSPAEUN Index/ .SUSPAEUN	Last Price	370.31
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	330		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.06%	-6.50%	-4.12%	33.95%	-6.30%	270.31%
Performance (p.a.)						15.84%
Volatility (p.a.)	20.63%	16.32%	14.99%	17.22%	16.01%	19.58%
High	390.06	400.76	400.85	400.85	400.76	400.85
Low	355.44	355.44	355.44	276.45	355.44	98.50
Sharpe Ratio*	-2.45	-1.69	-0.79	1.79	-1.64	0.62
Max. Drawdown	-8.88%	-11.31%	-11.33%	-11.33%	-11.31%	-33.45%
VaR 95 \ 99				-24.5% \ -40.5%		-28.9% \ -58.4%
CVaR 95 \ 99				-35.7% \ -50.9%		-48.2% \ -83.9%

* 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).

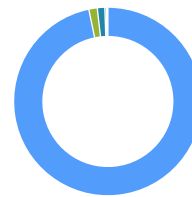
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 96.7%
• IE 1.4%
• CH 1.3%
• JE 0.3%
• Others 0.2%



TOP COMPONENTS AS OF 03-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	10.66%
APPLE INC	AAPL UW Equity	US	USD	9.56%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.21%
GE AEROSPACE	GE UN Equity	US	USD	3.48%
BROADCOM INC	AVGO UW Equity	US	USD	3.43%
TESLA INC	TSLA UW Equity	US	USD	2.92%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.84%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.58%
META PLATFORMS INC	META UW Equity	US	USD	2.32%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.22%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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