

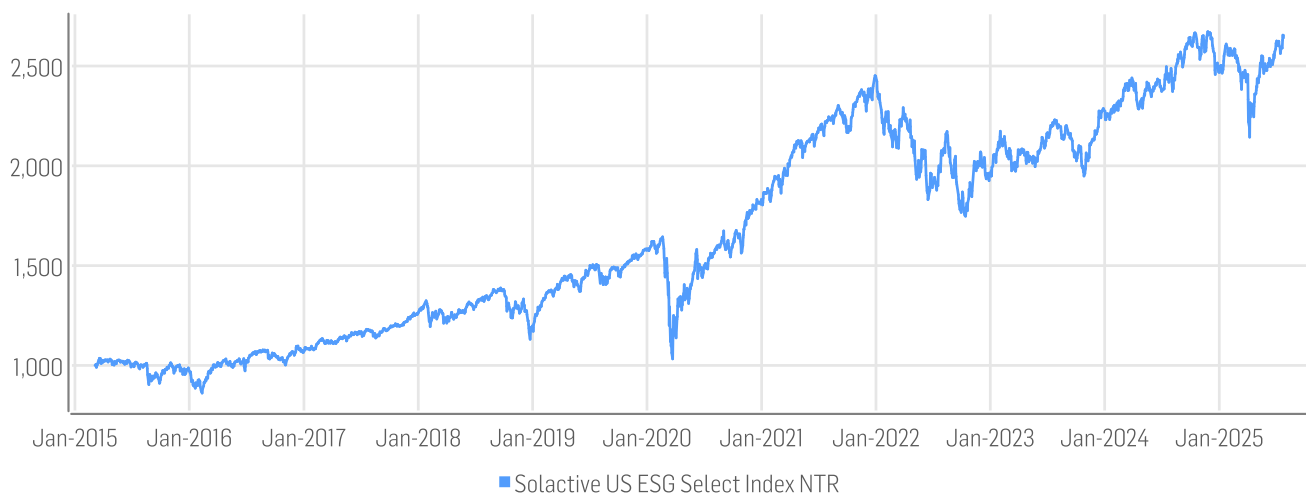
FACTSHEET - AS OF 25-Jul-2025

Solactive US ESG Select Index NTR

DESCRIPTION

Representation of U.S. securities that score well on their ESG risk score compared to its sector peer group

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0EUF3 / SL0EUF	Base Value / Base Date	1000 Points / 06.03.2015
Bloomberg / Reuters	SOSGUSSN Index/ .SOSGUSSN	Last Price	2654.00
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 06.03.2015
Index Members	85		

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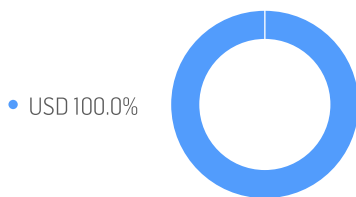
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STATISTICS

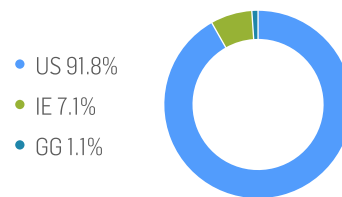
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.49%	12.68%	1.99%	7.64%	7.22%	165.40%
Performance (p.a.)						9.85%
Volatility (p.a.)	10.96%	13.53%	21.78%	17.96%	20.92%	18.80%
High	2654.86	2654.86	2654.86	2671.69	2654.86	2671.69
Low	2539.97	2362.10	2143.43	2143.43	2143.43	861.16
Sharpe Ratio*	6.06	4.29	-0.01	0.19	0.42	0.30
Max. Drawdown	-2.39%	-3.45%	-17.63%	-19.77%	-17.89%	-37.21%
VaR 95 \ 99				-22.8% \ -50.5%		-27.0% \ -50.7%
CVaR 95 \ 99				-41.7% \ -80.5%		-45.3% \ -81.8%

* 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 25-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	1.52%
ESTEE LAUDER COMPANIES INC	EL UN Equity	US	USD	1.45%
JABIL INC	JBL UN Equity	US	USD	1.41%
IQVIA HOLDINGS INC	IQV UN Equity	US	USD	1.41%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	1.39%
NVIDIA CORP	NVDA UW Equity	US	USD	1.36%
NIKE INC	NKE UN Equity	US	USD	1.35%
SEAGATE TECHNOLOGY HOLDINGS PLC	STX UW Equity	IE	USD	1.33%
TRIMBLE INC	TRMB UW Equity	US	USD	1.32%
WARNER MUSIC GROUP CORP	WMG UW Equity	US	USD	1.32%

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