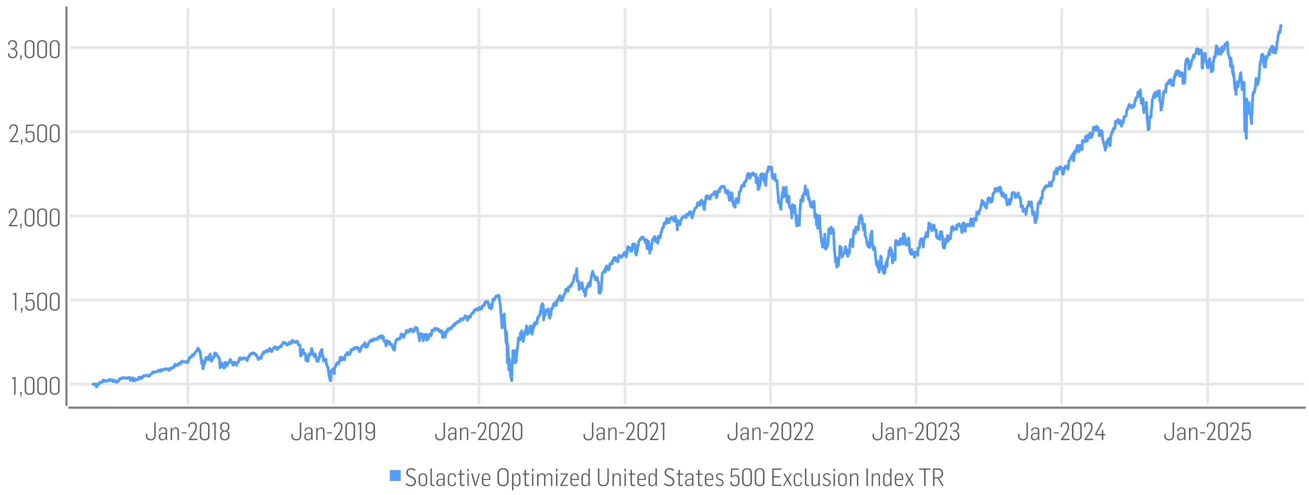
FACTSHEET - AS OF 04-Jul-2025
Solactive Optimized United States 500 Exclusion Index TR

DESCRIPTION

Tracking the performance of the respective benchmark while screening the index constituents according to several ESG criteria.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0M7K	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SOU500ET	Last Price	3130.43
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	235		

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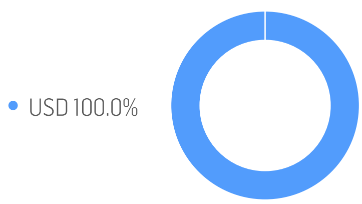
STATISTICS

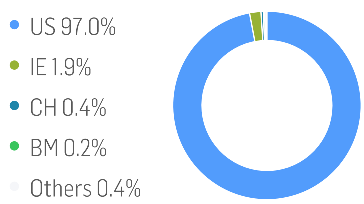
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.30%	25.02%	7.34%	15.63%	8.55%	213.04%
Performance (p.a.)						15.02%
Volatility (p.a.)	10.07%	24.42%	23.62%	19.62%	23.34%	19.31%
High	3130.43	3130.43	3130.43	3130.43	3130.43	3130.43
Low	2958.15	2460.62	2460.62	2460.62	2460.62	983.56
Sharpe Ratio*	8.26	5.86	0.47	0.58	0.57	0.55
Max. Drawdown	-1.34%	-5.40%	-18.85%	-18.85%	-18.85%	-33.20%
VaR 95 \ 99				-30.1% \ -54.1%		-28.6% \ -54.8%
CVaR 95 \ 99				-48.4% \ -86.8%		-48.0% \ -83.6%

* 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 04-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	7.12%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.87%
APPLE INC	AAPL UW Equity	US	USD	5.81%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.99%
META PLATFORMS INC	META UW Equity	US	USD	2.94%
BROADCOM INC	AVGO UW Equity	US	USD	2.51%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.05%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.83%
TESLA INC	TSLA UW Equity	US	USD	1.60%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.58%

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