

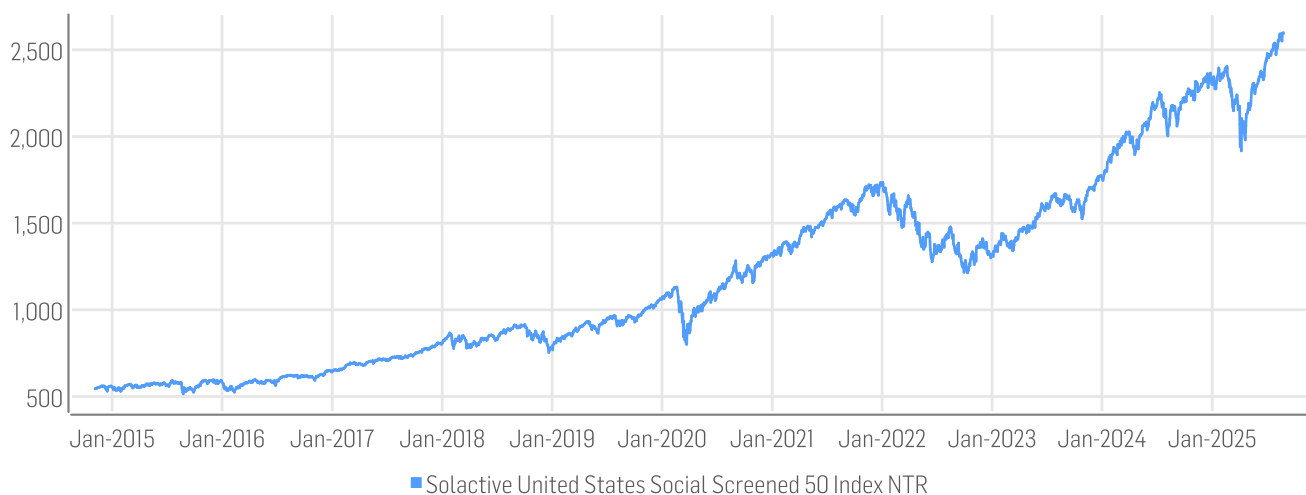
FACTSHEET - AS OF 26-Aug-2025

Solactive United States Social Screened 50 Index NTR

DESCRIPTION

Representation of the most liquid 50 securities of the respective starting universe that do not violate certain ESG standards regarding controversies and/or activity in defined sectors. Further, the index applies a best-in-class approach selecting the highest ESG and Social rated companies within a sector. It calculates as a NTR version in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLONML	Base Value / Base Date	1000 Points / 06.11.2019
Bloomberg / Reuters	/ .SOUSS50N	Last Price	2599.68
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 06.11.2019
Index Members	50		

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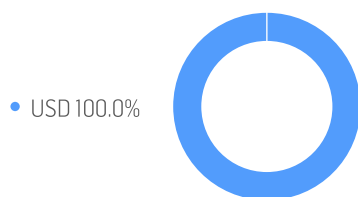
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STATISTICS

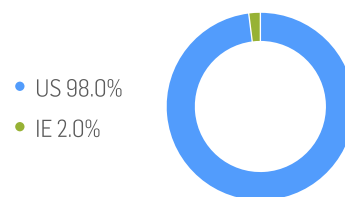
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.58%	13.63%	13.76%	19.67%	12.95%	159.97%
Performance (p.a.)						17.89%
Volatility (p.a.)	12.91%	10.79%	24.73%	20.40%	22.83%	21.94%
High	2599.68	2599.68	2599.68	2599.68	2599.68	2599.68
Low	2471.38	2287.85	1916.93	1916.93	1916.93	800.89
Sharpe Ratio*	2.47	5.90	1.03	0.77	0.71	0.62
Max. Drawdown	-2.68%	-2.68%	-17.42%	-20.30%	-20.30%	-30.07%
VaR 95 \ 99				-31.4% \ -58.9%		-31.4% \ -61.9%
CVaR 95 \ 99				-50.0% \ -90.0%		-53.1% \ -92.8%

* 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 26-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	8.56%
APPLE INC	AAPL UW Equity	US	USD	8.33%
AMAZON.COM INC	AMZN UW Equity	US	USD	7.88%
MICROSOFT CORP	MSFT UW Equity	US	USD	7.65%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	5.97%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	5.24%
TESLA INC	TSLA UW Equity	US	USD	4.89%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	4.10%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.98%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.37%

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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