

# FACTSHEET - AS OF 09-May-2025

## Solactive US Social Screened Composite 25 USD Index TR

### DESCRIPTION

Representation of the most liquid 25 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 TR version in USD.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0NSG	Base Value / Base Date	1000 Points / 06.02.2019
Bloomberg / Reuters	SOUSC25T Index/ .SOUSC25T	Last Price	3077.15
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 06.02.2019
Index Members	25		

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### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.41%	-6.70%	-7.65%	8.97%	-7.77%	207.72%
Performance (p.a.)						19.69%
Volatility (p.a.)	47.90%	38.62%	31.03%	26.48%	35.30%	24.42%
High	3090.61	3417.71	3451.04	3451.04	3430.28	3451.04
Low	2735.77	2628.05	2628.05	2628.05	2628.05	985.32
Sharpe Ratio*	1.35	-0.75	-0.62	0.18	-0.70	0.63
Max. Drawdown	-7.17%	-23.10%	-23.85%	-23.85%	-23.39%	-32.50%
VaR 95 \ 99				-44.1% \ -75.9%		-37.4% \ -67.7%
CVaR 95 \ 99				-65.9% \ -98.3%		-59.1% \ -98.2%

\* 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 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	19.04%
APPLE INC	AAPL UW Equity	US	USD	17.18%
NVIDIA CORP	NVDA UW Equity	US	USD	16.31%
BROADCOM INC	AVGO UW Equity	US	USD	5.68%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	5.26%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	4.67%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	4.17%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.60%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.72%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.20%

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