

FACTSHEET - AS OF 19-Sep-2025

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

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	SLOR3N	Base Value / Base Date	100 Points / 08.05.2017
Bloomberg / Reuters	/ .SUSPAEUT	Last Price	397.39
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	344		

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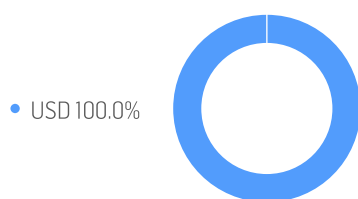
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STATISTICS

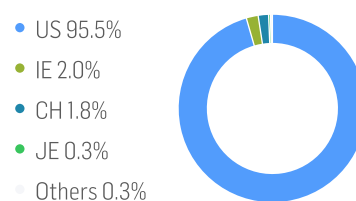
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.50%	14.14%	20.84%	18.56%	16.51%	297.39%
Performance (p.a.)						17.93%
Volatility (p.a.)	8.39%	9.40%	22.28%	18.74%	20.62%	19.85%
High	397.39	397.39	397.39	397.39	397.39	397.39
Low	379.02	351.97	286.96	286.96	286.96	98.53
Sharpe Ratio*	7.93	7.09	1.91	0.77	0.94	0.68
Max. Drawdown	-1.38%	-2.07%	-14.08%	-19.59%	-19.59%	-33.41%
VaR 95 \ 99				-29.5% \ -57.4%		-28.8% \ -59.5%
CVaR 95 \ 99				-46.3% \ -85.5%		-49.1% \ -86.2%

* 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 19-Sep-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	10.91%
MICROSOFT CORP	MSFT UW Equity	US	USD	9.16%
APPLE INC	AAPL UW Equity	US	USD	8.33%
GE AEROSPACE	GE UN Equity	US	USD	4.38%
BROADCOM INC	AVGO UW Equity	US	USD	3.88%
META PLATFORMS INC	META UW Equity	US	USD	3.30%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.29%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	2.08%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.01%
TE CONNECTIVITY LTD	TEL UN Equity	CH	USD	1.62%

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