

FACTSHEET - AS OF 22-Aug-2025

Solactive ISS ESG Screened USA Index NTR

DESCRIPTION

The Solactive ISS ESG Screened USA Index NTR is part of the Solactive ISS ESG Screened Index Series, which aims to track various size and regional segments of the global stock market including only companies operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The Indices aim to cover current and future regulation on ESG investments and also include a focus on issues related to climate change. Starting from its base universe, the Solactive GBS United States Large & Mid Cap Index, the Solactive ISS ESG Screened USA Index NTR excludes all stocks breaching the abovementioned ESG compliance criteria. The index is calculated as a Net Total Return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN | DE000SLA60G5 / SLA60G | Base Value / Base Date | 1000 Points / 31.12.2018 |
| Bloomberg / Reuters | SESGUSN / .SESGUSN | Last Price | 2821.76 |
| Index Calculator | Solactive AG | Dividends | Reinvested (Total Return Index) |
| Index Type | Net Total Return | Calculation | 09:00am to 10:30pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 21.01.2019 |
| Index Members | 354 | | |

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STATISTICS

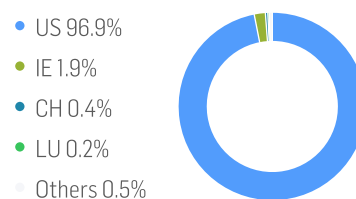
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 2.20% | 9.06% | -3.16% | 10.17% | -1.50% | 182.18% |
| Performance (p.a.) | | | | | | 16.90% |
| Volatility (p.a.) | 12.43% | 11.04% | 25.14% | 20.37% | 22.93% | 20.77% |
| High | 2837.17 | 2837.17 | 2902.67 | 2985.60 | 2985.60 | 2985.60 |
| Low | 2757.54 | 2578.32 | 2266.41 | 2266.41 | 2266.41 | 978.45 |
| Sharpe Ratio* | 2.29 | 3.65 | -0.33 | 0.41 | -0.19 | 0.72 |
| Max. Drawdown | -2.42% | -2.42% | -22.22% | -24.09% | -24.09% | -32.36% |
| VaR 95 \ 99 | | | | -32.1% \ -75.3% | | -31.4% \ -61.4% |
| CVaR 95 \ 99 | | | | -53.5% \ -96.2% | | -51.4% \ -88.9% |

* 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 22-Aug-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------|-----------------|---------|----------|------------------|
| NVIDIA CORP | NVDA UW Equity | US | USD | 8.63% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 7.69% |
| APPLE INC | AAPL UW Equity | US | USD | 6.85% |
| AMAZON.COM INC | AMZN UW Equity | US | USD | 4.49% |
| META PLATFORMS INC | META UW Equity | US | USD | 3.38% |
| BROADCOM INC | AVGO UW Equity | US | USD | 2.80% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 2.48% |
| ALPHABET INC C-SHARES | GOOG UW Equity | US | USD | 2.17% |
| TESLA INC | TSLA UW Equity | US | USD | 1.97% |
| JPMORGAN CHASE & CO | JPM UN Equity | US | USD | 1.70% |

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