

FACTSHEET - AS OF 06-Apr-2026

Solactive ESG US Equity Index NTR

DESCRIPTION

The Index aims to track the US stock market but includes only companies that meet specific ESG requirements. The index universe is screened for responsible business conduct, controversial weapons and certain activities. The Index also excludes the bottom 10% of companies according to each E, S, G and ESG rating category. The Index will then select the Top 30 eligible securities by Market Cap.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOGKQ6 / SLOGKQ	Base Value / Base Date	1000 Points / 07.11.2018
Bloomberg / Reuters	/ .SOLHESGN	Last Price	2295.94
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 07.11.2018
Index Members	30		

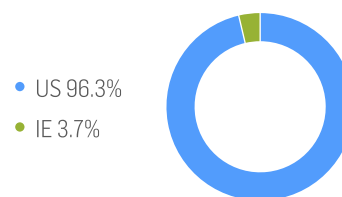
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.41%	-4.03%	-4.43%	15.96%	-3.18%	129.59%
Performance (p.a.)						11.87%
Volatility (p.a.)	17.70%	15.30%	13.36%	13.17%	14.97%	18.94%
High	2311.10	2411.75	2464.05	2464.05	2411.75	2464.05
Low	2208.06	2208.06	2208.06	1904.51	2208.06	888.22
Max. Drawdown	-4.46%	-8.45%	-10.39%	-10.39%	-8.45%	-24.71%
VaR 95 \ 99				-21.9% \ -37.6%		-26.3% \ -49.8%
CVaR 95 \ 99				-29.5% \ -38.5%		-43.3% \ -80.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	3.82%
LINDE PLC	LIN UW Equity	IE	USD	3.68%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	3.66%
CATERPILLAR INC	CAT UN Equity	US	USD	3.62%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	3.58%
MERCK & CO. INC.	MRK UN Equity	US	USD	3.57%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	3.56%
BROADCOM INC	AVGO UW Equity	US	USD	3.55%
NVIDIA CORP	NVDA UW Equity	US	USD	3.54%
COCA-COLA CO/THE	KO UN Equity	US	USD	3.49%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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