

# FACTSHEET - AS OF 07-Apr-2026

## Solactive United States ESG 25 Index NTR

### DESCRIPTION

Representation of the largest 25 US securities that exhibit low ESG Risk Score relative to their industry peer while not violating certain ESG standards regarding controversies and/or activity in defined sectors. The index is calculated as a Net Total Return Index in USD.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0L3M	Base Value / Base Date	1000 Points / 27.02.2015
Bloomberg / Reuters	- Index/ .SOUSESGN	Last Price	4582.24
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 27.02.2015
Index Members	25		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.51%	-9.78%	-14.27%	11.21%	-9.96%	358.22%
Performance (p.a.)						14.69%
Volatility (p.a.)	20.79%	19.27%	16.94%	16.79%	18.72%	20.36%
High	4763.40	5079.19	5470.42	5470.42	5089.25	5470.42
Low	4404.13	4404.13	4404.13	3881.31	4404.13	896.19
Sharpe Ratio*	-1.45	-1.96	-1.80	0.46	-1.94	0.54
Max. Drawdown	-7.54%	-13.29%	-19.49%	-19.49%	-13.46%	-30.65%
VaR 95 \ 99				-27.0% \ -42.5%		-30.7% \ -57.7%
CVaR 95 \ 99				-37.0% \ -51.8%		-48.3% \ -79.8%

\* 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).

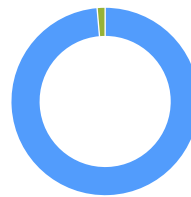
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 98.6%  
• IE 1.4%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	20.57%
NVIDIA CORP	NVDA UW Equity	US	USD	20.22%
MICROSOFT CORP	MSFT UW Equity	US	USD	16.29%
TESLA INC	TSLA UW Equity	US	USD	5.99%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	4.81%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.04%
NETFLIX INC	NFLX UW Equity	US	USD	2.69%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	2.37%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	2.14%
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	1.90%

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