

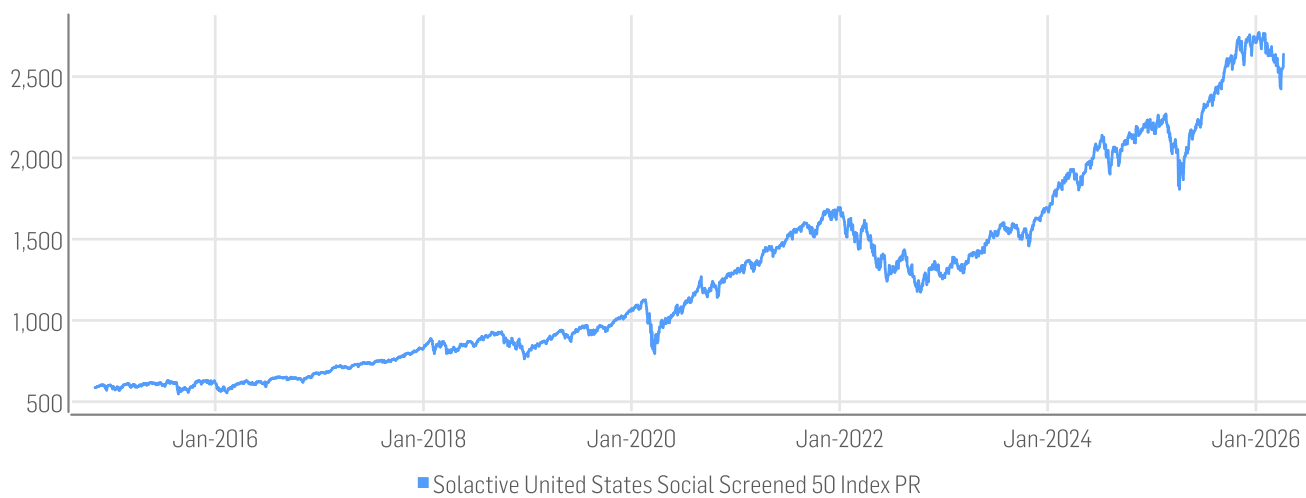
# FACTSHEET - AS OF 08-Apr-2026

## Solactive United States Social Screened 50 Index PR

### DESCRIPTION

Representation of the most liquid 50 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 PR version in USD.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0NMK	Base Value / Base Date	1000 Points / 06.11.2019
Bloomberg / Reuters	SOUSS50P Index/ .SOUSS50P	Last Price	2638.35
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 06.11.2019
Index Members	50		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.53%	-3.72%	3.67%	35.49%	-2.61%	163.84%
Performance (p.a.)						16.31%
Volatility (p.a.)	23.72%	18.78%	17.81%	15.96%	18.19%	21.48%
High	2638.35	2771.46	2771.46	2771.46	2771.46	2771.46
Low	2424.48	2424.48	2424.48	1865.72	2424.48	796.56
Sharpe Ratio*	0.13	-0.95	0.22	2.03	-0.72	0.59
Max. Drawdown	-8.00%	-12.52%	-12.52%	-12.52%	-12.52%	-30.67%
VaR 95 \ 99				-27.1% \ -39.6%		-31.1% \ -61.5%
CVaR 95 \ 99				-34.9% \ -44.7%		-51.4% \ -89.0%

\* 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).

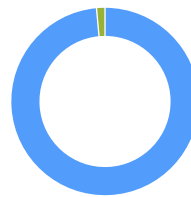
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 98.5%  
• IE 1.5%



## TOP COMPONENTS AS OF 08-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	8.24%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	8.08%
NVIDIA CORP	NVDA UW Equity	US	USD	7.98%
AMAZON.COM INC	AMZN UW Equity	US	USD	7.59%
BROADCOM INC	AVGO UW Equity	US	USD	7.14%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	6.94%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.42%
TESLA INC	TSLA UW Equity	US	USD	4.35%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.55%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.28%

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