

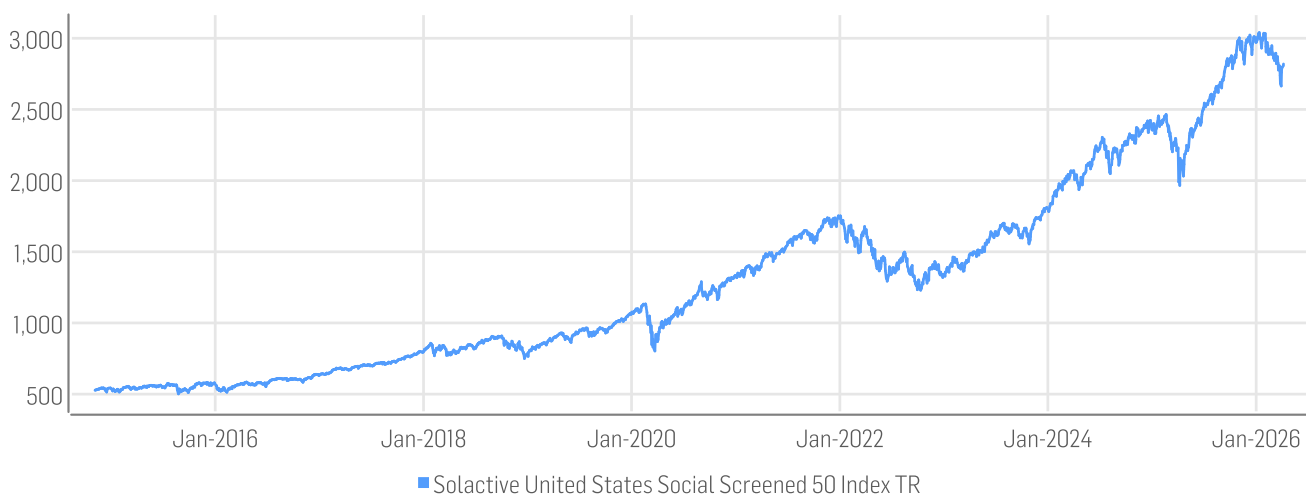
# FACTSHEET - AS OF 07-Apr-2026

## Solactive United States Social Screened 50 Index TR

### 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 TR version in USD.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLONMM	Base Value / Base Date	1000 Points / 06.11.2019
Bloomberg / Reuters	SOUSS50T Index/ .SOUSS50T	Last Price	2819.55
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	-0.86%	-6.39%	-1.70%	33.04%	-5.09%	181.96%
Performance (p.a.)						17.53%
Volatility (p.a.)	22.25%	17.87%	17.35%	15.76%	17.45%	21.46%
High	2895.15	3040.28	3040.28	3040.28	3040.28	3040.28
Low	2664.29	2664.29	2664.29	2031.43	2664.29	802.75
Sharpe Ratio*	-0.61	-1.52	-0.41	1.90	-1.23	0.65
Max. Drawdown	-7.97%	-12.37%	-12.37%	-12.37%	-12.37%	-29.81%
VaR 95 \ 99				-27.1% \ -39.6%		-31.1% \ -61.5%
CVaR 95 \ 99				-34.9% \ -44.5%		-51.3% \ -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).

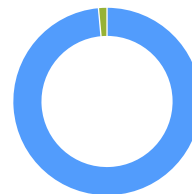
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 98.5%  
• IE 1.5%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	8.30%
NVIDIA CORP	NVDA UW Equity	US	USD	8.03%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	8.00%
AMAZON.COM INC	AMZN UW Equity	US	USD	7.54%
BROADCOM INC	AVGO UW Equity	US	USD	6.99%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	6.89%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.56%
TESLA INC	TSLA UW Equity	US	USD	4.52%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.59%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.30%

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