

# FACTSHEET - AS OF 07-Apr-2026

## Solactive US Social Screened Composite 25 USD Index TR

### DESCRIPTION

Representation of the most liquid 25 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	SL0NSG	Base Value / Base Date	1000 Points / 06.02.2019
Bloomberg / Reuters	SOUSC25T Index/ .SOUSC25T	Last Price	3912.71
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 06.02.2019
Index Members	25		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.22%	-8.63%	-5.71%	34.58%	-7.94%	291.27%
Performance (p.a.)						20.97%
Volatility (p.a.)	24.68%	20.56%	19.75%	18.20%	19.97%	23.66%
High	4048.92	4296.02	4377.84	4377.84	4296.02	4377.84
Low	3677.71	3677.71	3677.71	2735.77	3677.71	985.32
Sharpe Ratio*	-0.71	-1.67	-0.76	1.73	-1.52	0.73
Max. Drawdown	-9.17%	-14.39%	-15.99%	-15.99%	-14.39%	-32.50%
VaR 95 \ 99				-30.0% \ -47.0%		-35.6% \ -65.7%
CVaR 95 \ 99				-40.2% \ -55.1%		-56.5% \ -93.1%

\* 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 100.0%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	17.84%
APPLE INC	AAPL UW Equity	US	USD	15.65%
MICROSOFT CORP	MSFT UW Equity	US	USD	11.72%
AMAZON.COM INC	AMZN UW Equity	US	USD	8.76%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	7.62%
BROADCOM INC	AVGO UW Equity	US	USD	6.66%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	6.56%
TESLA INC	TSLA UW Equity	US	USD	4.31%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.46%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	2.19%

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