

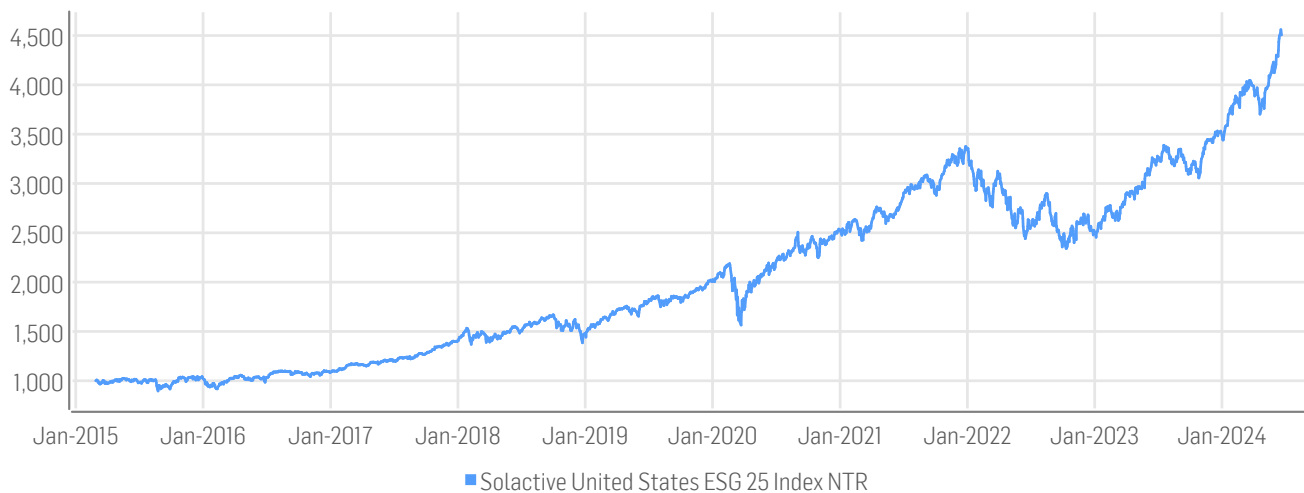
FACTSHEET - AS OF 20-Jun-2024

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	4505.55
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		

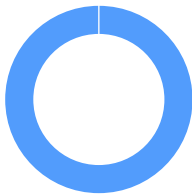
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.19%	11.40%	28.36%	41.46%	27.80%	350.56%
Performance (p.a.)						17.55%
Volatility (p.a.)	15.73%	17.13%	16.66%	15.39%	16.87%	20.01%
High	4559.76	4559.76	4559.76	4559.76	4559.76	4559.76
Low	4121.05	3702.29	3439.76	3055.56	3439.76	896.19
Sharpe Ratio*	11.84	2.90	3.64	2.39	3.68	0.61
Max. Drawdown	-2.56%	-8.46%	-8.50%	-9.81%	-8.50%	-30.65%
VaR 95 \ 99				-24.3% \ -34.2%		-29.6% \ -57.3%
CVaR 95 \ 99				-29.5% \ -39.0%		-47.3% \ -79.4%

* 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).

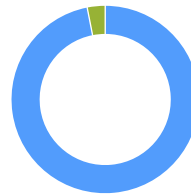
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 96.9%
• IE 3.1%



TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	23.39%
APPLE INC	AAPL UW Equity	US	USD	19.88%
MICROSOFT CORP	MSFT UW Equity	US	USD	19.09%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	3.30%
HOME DEPOT INC	HD UN Equity	US	USD	2.68%
MERCK & CO. INC.	MRK UN Equity	US	USD	2.48%
NETFLIX INC	NFLX UW Equity	US	USD	2.16%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	1.95%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.82%
QUALCOMM INC	QCOM UW Equity	US	USD	1.81%

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