

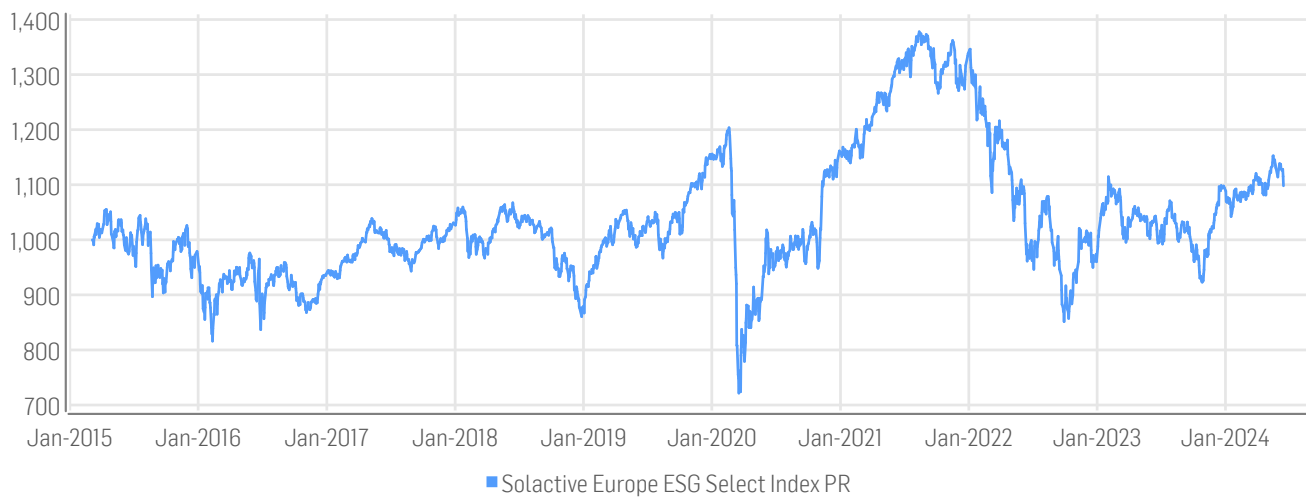
# FACTSHEET - AS OF 17-Jun-2024

## Solactive Europe ESG Select Index PR

### DESCRIPTION

Representation of European securities that score well on their ESG risk score compared to its sector peer group

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEUH9 / SLOEUH	Base Value / Base Date	1000 Points / 06.03.2015
Bloomberg / Reuters	SOSGEUSP Index / .SOSGEUSP	Last Price	1093.99
Index Calculator	Solactive AG	Dividends	Not included
Index Type	PR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.03.2015
Index Members	72		

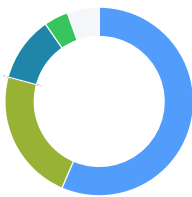
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.14%	1.05%	-0.04%	10.48%	0.37%	9.81%
Performance (p.a.)						1.01%
Volatility (p.a.)	11.86%	12.10%	11.19%	13.41%	11.39%	18.84%
High	1145.26	1152.55	1152.55	1152.55	1152.55	1377.86
Low	1098.11	1081.30	1042.27	923.07	1042.27	721.60
Sharpe Ratio*	-3.70	0.05	-0.33	0.52	-0.25	-0.14
Max. Drawdown	-4.14%	-4.72%	-5.13%	-13.80%	-4.73%	-40.04%
VaR 95 \ 99				-21.9% \ -27.7%		-28.4% \ -52.0%
CVaR 95 \ 99				-27.0% \ -36.6%		-45.9% \ -78.8%

\* 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).

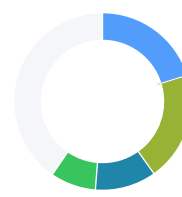
## COMPOSITION BY CURRENCIES

- EUR 56.5%
- GBP 22.7%
- CHF 11.2%
- SEK 4.2%
- Others 5.5%



## COMPOSITION BY COUNTRIES

- FR 20.2%
- GB 19.9%
- CH 11.2%
- DE 8.3%
- Others 40.4%



## TOP COMPONENTS AS OF 17-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
HALMA PLC	HLMA LN Equity	GB	GBP	1.62%
KBC GROUPE SA	KBC BB Equity	BE	EUR	1.45%
TEMENOS AG	TEMN SE Equity	CH	CHF	1.45%
3I GROUP PLC ORD	III LN Equity	GB	GBP	1.45%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	1.44%
RELX PLC	REL LN Equity	GB	GBP	1.44%
INFORMA PLC	INF LN Equity	GB	GBP	1.44%
GRIFOLS SA CLASS A	GRF SQ Equity	ES	EUR	1.43%
UNITED UTILITIES PLC	UUJ/ LN Equity	GB	GBP	1.43%
AENA SME SA	AENA SQ Equity	ES	EUR	1.43%

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