

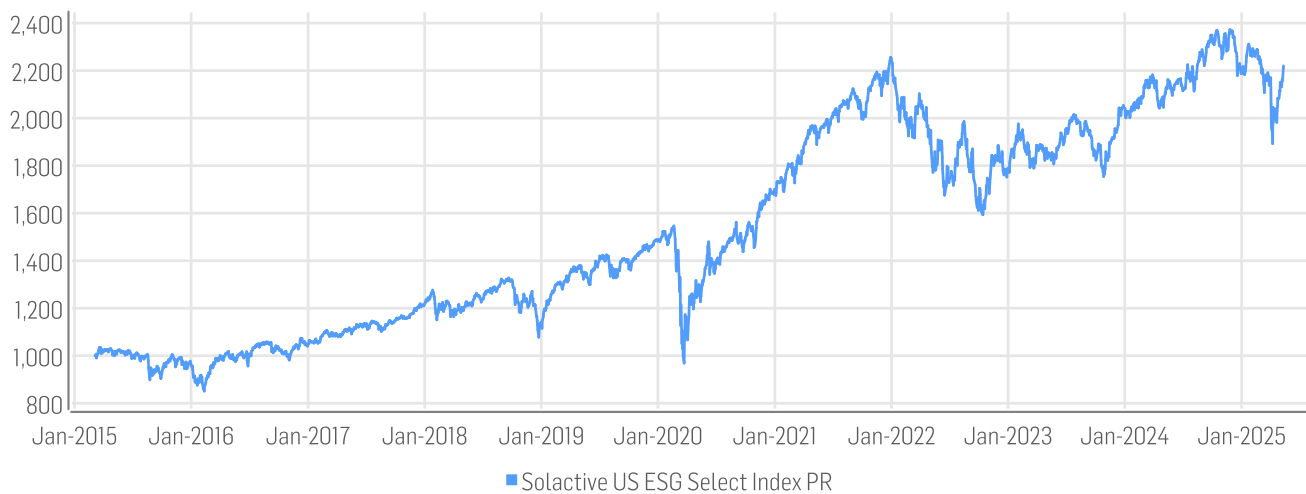
# FACTSHEET - AS OF 12-May-2025

## Solactive US ESG Select Index PR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEUE6 / SLOEUE	Base Value / Base Date	1000 Points / 06.03.2015
Bloomberg / Reuters	SOSGUSSP Index/ .SOSGUSSP	Last Price	2220.19
Index Calculator	Solactive AG	Dividends	Not included
Index Type	PR	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 06.03.2015
Index Members	85		

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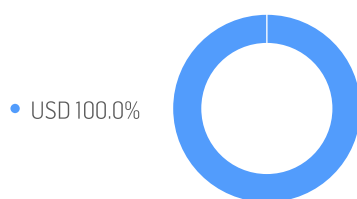
## Solactive US ESG Select Index PR

### STATISTICS

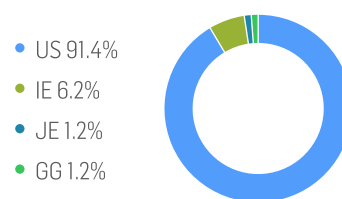
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	10.38%	-2.61%	-5.00%	3.03%	1.22%	122.02%
Performance (p.a.)						8.15%
Volatility (p.a.)	18.88%	28.14%	22.11%	18.15%	24.43%	18.95%
High	2220.19	2289.82	2372.09	2372.09	2311.72	2372.09
Low	1982.10	1892.80	1892.80	1892.80	1892.80	851.09
Sharpe Ratio*	12.10	-0.51	-0.64	-0.07	-0.04	0.20
Max. Drawdown	-2.84%	-17.34%	-20.21%	-20.21%	-18.12%	-37.35%
VaR 95 \ 99				-23.1% \ -50.5%		-27.0% \ -50.7%
CVaR 95 \ 99				-42.9% \ -80.5%		-45.6% \ -81.9%

\* 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



### COMPOSITION BY COUNTRIES



### TOP COMPONENTS AS OF 12-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TRANE TECHNOLOGIES PLC	TT UN Equity	IE	USD	1.42%
JABIL INC	JBL UN Equity	US	USD	1.39%
CARDINAL HEALTH INC	CAH UN Equity	US	USD	1.36%
IDEXX LABORATORIES INC	IDXX UW Equity	US	USD	1.36%
MICROSOFT CORP	MSFT UW Equity	US	USD	1.34%
SYNOPSYS INC	SNPS UW Equity	US	USD	1.33%
MARATHON PETROLEUM CORP	MPC UN Equity	US	USD	1.33%
NEWMONT CORP	NEM UN Equity	US	USD	1.33%
SEAGATE TECHNOLOGY HOLDINGS PLC	STX UW Equity	IE	USD	1.33%
OKTA INC	OKTA UW Equity	US	USD	1.32%

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