

FACTSHEET - AS OF 26-Apr-2024

Solactive US ESG Select Index NTR

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	DE000SLOEUF3 / SLOEUF	Base Value / Base Date	1000 Points / 06.03.2015
Bloomberg / Reuters	SOSGUSN Index/ .SOSGUSN	Last Price	2327.50
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	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		

STATISTICS

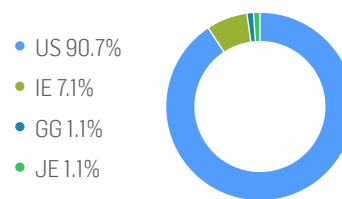
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.27%	1.93%	19.45%	14.15%	2.16%	132.75%
Performance (p.a.)						9.68%
Volatility (p.a.)	12.96%	11.96%	12.80%	12.65%	11.83%	19.02%
High	2440.31	2440.31	2440.31	2440.31	2440.31	2451.71
Low	2284.60	2268.50	1961.60	1948.57	2230.45	861.16
Sharpe Ratio*	-3.59	0.23	2.98	0.72	0.12	0.23
Max. Drawdown	-6.38%	-6.38%	-6.38%	-12.64%	-6.38%	-37.21%
VaR 95 \ 99				-21.2% \ -28.5%		-27.4% \ -50.8%
CVaR 95 \ 99				-26.2% \ -32.9%		-46.0% \ -83.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NEWMONT CORP	NEM UN Equity	US	USD	1.48%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	1.40%
VALERO ENERGY	VLO UN Equity	US	USD	1.34%
PIONEER NATURAL RESOURCES CO	PXD UN Equity	US	USD	1.34%
MARATHON PETROLEUM CORP	MPC UN Equity	US	USD	1.33%
GENERAL MILLS INC	GIS UN Equity	US	USD	1.31%
TRANE TECHNOLOGIES PLC	TT UN Equity	IE	USD	1.31%
JOHNSON CONTROLS INTERNATIONAL PLC	JCI UN Equity	IE	USD	1.29%
ZEBRA TECHNOLOGIES CORP	ZBRA UW Equity	US	USD	1.29%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	1.29%

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