

FACTSHEET - AS OF 24-Mar-2023

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	995.56
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	67		

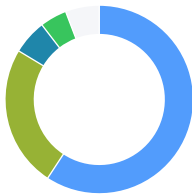
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.51%	3.34%	12.78%	-18.13%	3.69%	-0.44%
Performance (p.a.)						-0.06%
Volatility (p.a.)	20.49%	20.41%	23.77%	23.81%	20.66%	19.54%
High	1092.12	1114.49	1114.49	1216.08	1114.49	1377.86
Low	995.56	960.10	851.48	851.48	960.10	721.60
Sharpe Ratio*	-3.14	0.56	1.04	-0.89	0.69	-0.15
Max. Drawdown	-8.84%	-10.67%	-10.67%	-29.98%	-10.67%	-40.04%
VaR 95 \ 99				-40.4% \ -50.2%		-30.0% \ -57.6%
CVaR 95 \ 99				-48.7% \ -59.2%		-48.1% \ -82.3%

* 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).

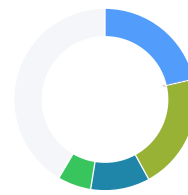
COMPOSITION BY CURRENCIES

- EUR 59.2%
- GBP 24.4%
- CHF 5.9%
- DKK 4.6%
- Others 5.8%



COMPOSITION BY COUNTRIES

- GB 21.4%
- FR 20.6%
- DE 10.5%
- CH 5.9%
- Others 41.5%



TOP COMPONENTS AS OF 24-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
DEUTSCHE BOERSE AG	DB1 GY Equity	DE	EUR	1.72%
TERNA SPA	TRN IM Equity	IT	EUR	1.67%
COLOPLAST AS CLASS B	COLOB DC Equity	DK	DKK	1.67%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	1.66%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.64%
SAP SE	SAP GY Equity	DE	EUR	1.64%
UNITED UTILITIES PLC	UUJ LN Equity	GB	GBP	1.62%
RELX PLC	REL LN Equity	GB	GBP	1.62%
BARRATT DEVELOPMENTS PLC	BDEV LN Equity	GB	GBP	1.61%
KERING SA	KER FP Equity	FR	EUR	1.61%

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