

FACTSHEET - AS OF 08-May-2025

Solactive Europe ESG Select Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEUK3 / SLOEUK	Base Value / Base Date	1000 Points / 06.03.2015
Bloomberg / Reuters	- / .SOSGEUST	Last Price	1501.72
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	TR	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	71		

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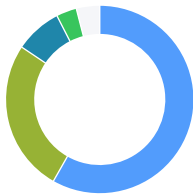
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	12.74%	-2.18%	3.32%	1.99%	4.00%	50.17%
Performance (p.a.)						4.08%
Volatility (p.a.)	24.06%	22.02%	17.91%	15.54%	19.50%	18.60%
High	1501.72	1568.40	1568.40	1568.40	1568.40	1662.63
Low	1285.56	1285.56	1285.56	1285.56	1285.56	839.16
Sharpe Ratio*	13.64	-0.49	0.26	-0.01	0.50	0.10
Max. Drawdown	-3.49%	-18.03%	-18.03%	-18.03%	-18.03%	-39.93%
VaR 95 \ 99				-24.3% \ -56.4%		-28.1% \ -52.1%
CVaR 95 \ 99				-40.9% \ -70.2%		-45.5% \ -78.1%

* 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 58.2%
- GBp 26.2%
- CHF 8.1%
- DKK 3.5%
- Others 4.0%



COMPOSITION BY COUNTRIES

- GB 23.4%
- FR 14.9%
- DE 12.4%
- NL 11.4%
- Others 38.0%



TOP COMPONENTS AS OF 08-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
ENDEAVOUR MINING PLC	EDV LN Equity	GB	GBp	1.89%
DIETEREN GROUP	DIE BB Equity	BE	EUR	1.66%
SCOUT24 SE	G24 GY Equity	DE	EUR	1.62%
VONOVIA SE	VNA GY Equity	DE	EUR	1.60%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	1.60%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	1.58%
LEG IMMOBILIEN SE	LEG GY Equity	DE	EUR	1.57%
3I GROUP PLC ORD	III LN Equity	GB	GBp	1.57%
KINGFISHER PLC	KGF LN Equity	GB	GBp	1.57%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	1.57%

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