

# FACTSHEET - AS OF 07-Apr-2026

## Solactive Euro ESG 40 Index NTR

### DESCRIPTION

The Solactive Euro ESG 40 Index NTR aims to represent securities from the Eurozone that exhibit relatively high ESG performance while not violating certain ESG standards regarding controversies and/or activity in defined sectors. The index calculates as an NTR version in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

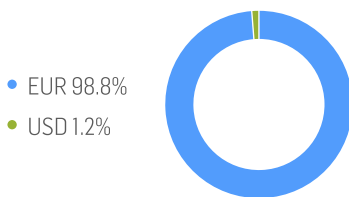
ISIN / WKN	DE000SLOE2S7 / SLOE2S	Base Value / Base Date	1000 Points / 06.05.2011
Bloomberg / Reuters	/ .SESGE40N	Last Price	1414.08
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.05.2011
Index Members	40		

## STATISTICS

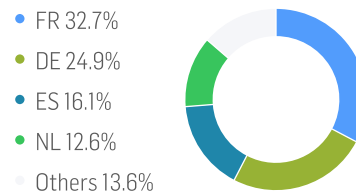
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.61%	-6.68%	-2.59%	13.24%	-4.93%	241.15%
Performance (p.a.)						8.57%
Volatility (p.a.)	21.68%	18.75%	15.95%	14.68%	18.57%	18.70%
High	1475.58	1565.22	1565.22	1565.22	1565.22	1565.22
Low	1385.63	1385.63	1385.63	1277.58	1385.63	292.46
Sharpe Ratio*	-1.36	-1.41	-0.45	0.78	-1.04	0.36
Max. Drawdown	-6.10%	-11.47%	-11.47%	-11.47%	-11.47%	-35.70%
VaR 95 \ 99				-22.9% \ -44.3%		-28.8% \ -54.8%
CVaR 95 \ 99				-32.8% \ -52.0%		-45.7% \ -73.1%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	11.38%
L OREAL SA	OR FP Equity	FR	EUR	5.42%
SAP SE	SAP GY Equity	DE	EUR	5.16%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	5.04%
SIEMENS AG	SIE GY Equity	DE	EUR	4.86%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	4.52%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	4.37%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	4.13%
ALLIANZ SE	ALV GY Equity	DE	EUR	4.04%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	3.89%

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