

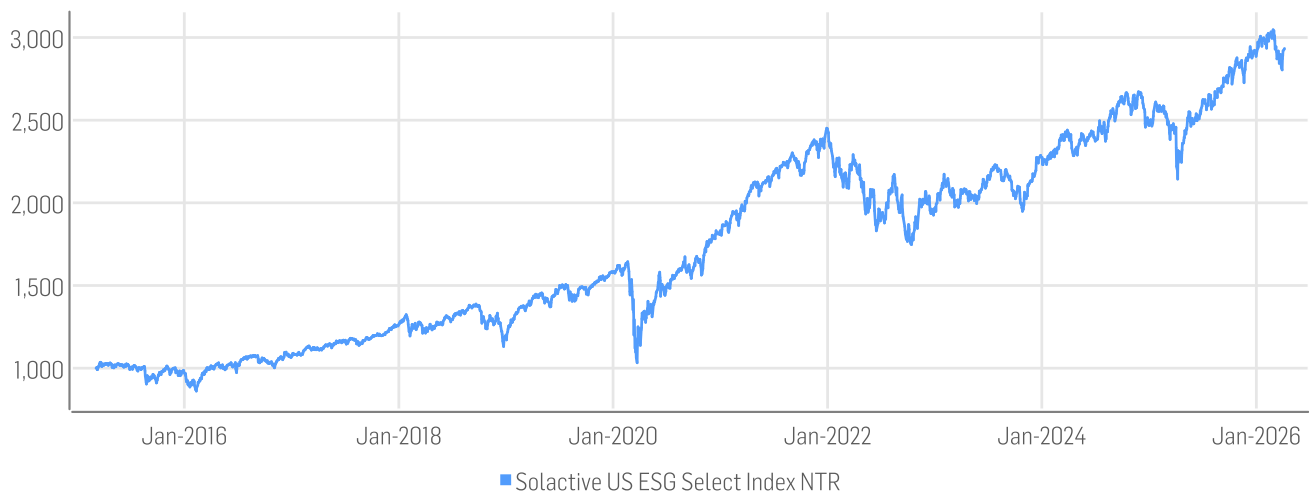
# FACTSHEET - AS OF 07-Apr-2026

## 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	2933.94
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	87		

## STATISTICS

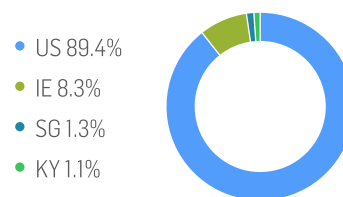
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.16%	-0.13%	5.21%	28.79%	1.67%	193.39%
Performance (p.a.)						10.19%
Volatility (p.a.)	16.91%	15.23%	14.20%	14.03%	15.26%	18.51%
High	2944.40	3047.00	3047.00	3047.00	3047.00	3047.00
Low	2803.81	2803.81	2718.16	2245.12	2803.81	861.16
Sharpe Ratio*	-0.10	-0.27	0.51	1.83	0.18	0.35
Max. Drawdown	-4.77%	-7.98%	-7.98%	-7.98%	-7.98%	-37.21%
VaR 95 \ 99				-23.6% \ -30.5%		-26.7% \ -50.4%
CVaR 95 \ 99				-28.8% \ -37.4%		-44.2% \ -79.5%

\* 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 (%)
DELL TECHNOLOGIES INC - C	DELL UN Equity	US	USD	1.41%
SEAGATE TECHNOLOGY HOLDINGS PLC	STX UW Equity	IE	USD	1.40%
LUMENTUM HOLDINGS INC	LITE UW Equity	US	USD	1.39%
OCCIDENTAL PETROLEUM CORP	OXY UN Equity	US	USD	1.36%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	1.34%
HEWLETT PACKARD ENTERPRISE COMPANY	HPE UN Equity	US	USD	1.34%
VALERO ENERGY	VLO UN Equity	US	USD	1.33%
MARATHON PETROLEUM CORP	MPC UN Equity	US	USD	1.30%
HUMANA INC	HUM UN Equity	US	USD	1.30%
FLEX LTD	FLEX UW Equity	SG	USD	1.28%

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