

FACTSHEET - AS OF 07-Apr-2026

Solactive US ESG Select Index TR

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	DE000SLOEUG1 / SLOEUG	Base Value / Base Date	1000 Points / 06.03.2015
Bloomberg / Reuters	- / .SOSGUSST	Last Price	3136.83
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	TR	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

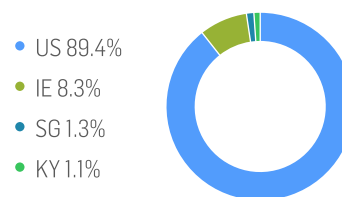
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.22%	-0.02%	5.46%	29.41%	1.80%	213.68%
Performance (p.a.)						10.86%
Volatility (p.a.)	16.93%	15.23%	14.21%	14.03%	15.27%	18.52%
High	3145.98	3255.00	3255.00	3255.00	3255.00	3255.00
Low	2997.30	2997.30	2899.41	2389.05	2997.30	865.88
Sharpe Ratio*	-0.06	-0.24	0.54	1.87	0.21	0.39
Max. Drawdown	-4.73%	-7.92%	-7.92%	-7.92%	-7.92%	-37.15%
VaR 95 \ 99				-23.6% \ -30.5%		-26.6% \ -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%
HEWLETT PACKARD ENTERPRISE COMPANY	HPE UN Equity	US	USD	1.34%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	1.34%
VALERO ENERGY	VLO UN Equity	US	USD	1.33%
HUMANA INC	HUM UN Equity	US	USD	1.30%
MARATHON PETROLEUM CORP	MPC UN Equity	US	USD	1.30%
FLEX LTD	FLEX UW Equity	SG	USD	1.28%

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