

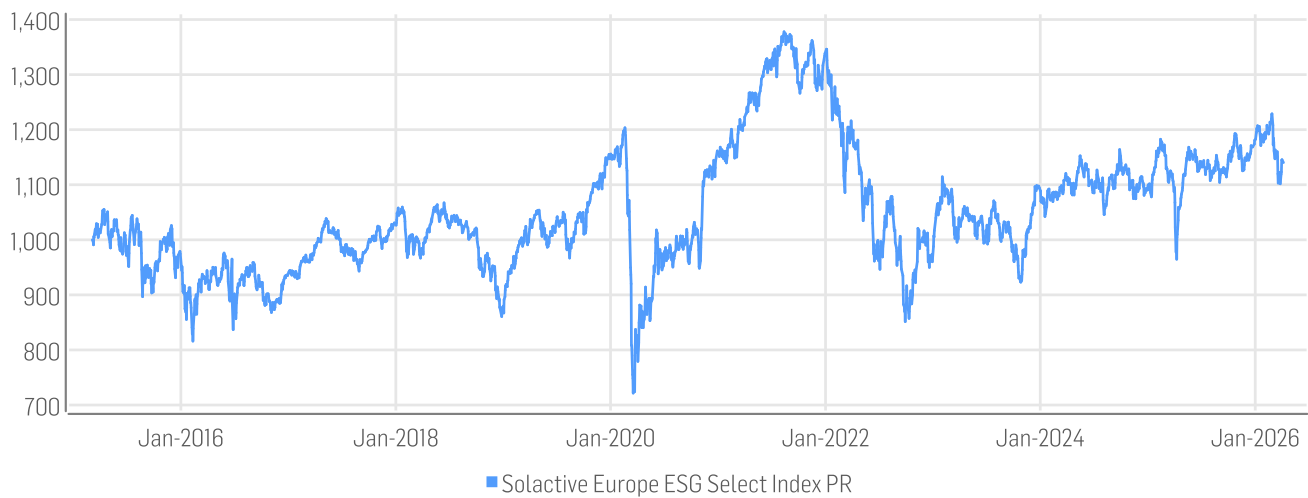
# FACTSHEET - AS OF 07-Apr-2026

## 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	1140.22
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	79		

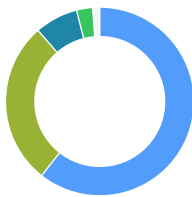
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.82%	-5.23%	-1.30%	12.91%	-3.43%	14.02%
Performance (p.a.)						1.19%
Volatility (p.a.)	18.11%	14.94%	12.69%	11.83%	14.81%	18.12%
High	1163.25	1228.84	1228.84	1228.84	1228.84	1377.86
Low	1101.68	1101.68	1101.68	1035.52	1101.68	721.60
Sharpe Ratio*	-1.21	-1.44	-0.36	0.94	-0.96	-0.04
Max. Drawdown	-5.29%	-10.35%	-10.35%	-10.35%	-10.35%	-40.04%
VaR 95 \ 99				-19.0% \ -33.6%		-27.7% \ -50.8%
CVaR 95 \ 99				-26.8% \ -45.2%		-44.4% \ -76.3%

\* 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).

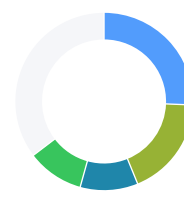
## COMPOSITION BY CURRENCIES

- EUR 60.6%
- GBp 28.0%
- CHF 7.4%
- NOK 2.8%
- Others 1.2%



## COMPOSITION BY COUNTRIES

- GB 25.6%
- FR 18.2%
- NL 10.5%
- ES 10.3%
- Others 35.4%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
BRENNTAG SE	BNR GY Equity	DE	EUR	1.64%
IMCD NV	IMCD NA Equity	NL	EUR	1.63%
ENI SPA	ENI IM Equity	IT	EUR	1.54%
NORSK HYDRO ASA	NHY NO Equity	NO	NOK	1.53%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.49%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	1.44%
GETLINK	GET FP Equity	FR	EUR	1.44%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	1.42%
EDP RENOVAVEIS SA	EDPR PL Equity	ES	EUR	1.41%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	1.40%

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