

FACTSHEET - AS OF 19-Jul-2024

Solactive Eurozone ESG 25 Index PR

DESCRIPTION

Representation of the largest 25 Eurozone securities that exhibit low ESG Risk Score relative to their industry peer while not violating certain ESG standards regarding controversies and/or activity in defined sectors. The index is calculated as a Price Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

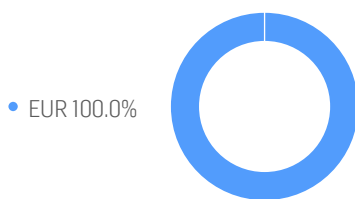
ISIN / WKN	SL0L3H	Base Value / Base Date	1000 Points / 27.02.2015
Bloomberg / Reuters	SOEZESGP Index/ .SOEZESGP	Last Price	2197.16
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 27.02.2015
Index Members	25		

STATISTICS

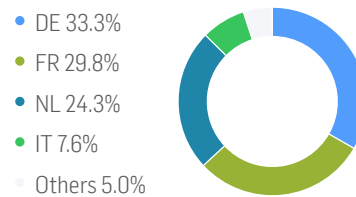
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.77%	1.87%	12.86%	20.08%	12.70%	119.72%
Performance (p.a.)						8.74%
Volatility (p.a.)	16.42%	16.36%	15.14%	14.17%	14.85%	19.34%
High	2345.47	2345.47	2345.47	2345.47	2345.47	2345.47
Low	2197.16	2154.78	1962.76	1674.48	1897.07	841.44
Sharpe Ratio*	-1.99	0.25	1.60	1.18	1.37	0.26
Max. Drawdown	-6.32%	-6.32%	-6.32%	-10.44%	-6.32%	-36.50%
VaR 95 \ 99				-20.7% \ -31.0%		-29.8% \ -55.8%
CVaR 95 \ 99				-28.2% \ -40.3%		-46.5% \ -75.5%

* 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 19-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
PERNOD RICARD SA	RI FP Equity	FR	EUR	1.56%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	1.76%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	1.50%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	3.64%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	1.95%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	3.21%
UNICREDIT SPA	UCG IM Equity	IT	EUR	3.96%
ALLIANZ SE	ALV GY Equity	DE	EUR	6.54%
CAPGEMINI SA	CAP FP Equity	FR	EUR	1.98%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	2.21%

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