

FACTSHEET - AS OF 18-Jun-2024

Solactive Eurozone ESG 25 Index NTR

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 Net Total Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

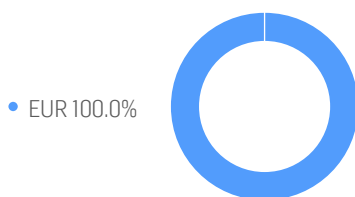
ISIN / WKN	SL0L3J	Base Value / Base Date	1000 Points / 27.02.2015
Bloomberg / Reuters	- Index/ .SOEZESGN	Last Price	2717.19
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 27.02.2015
Index Members	25		

STATISTICS

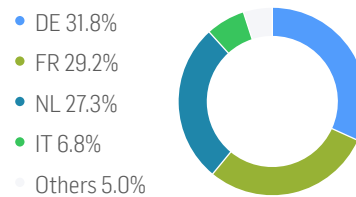
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.11%	3.32%	18.38%	28.34%	18.60%	171.72%
Performance (p.a.)						11.34%
Volatility (p.a.)	17.67%	15.19%	14.31%	14.05%	14.52%	19.36%
High	2774.86	2774.86	2774.86	2774.86	2774.86	2774.86
Low	2653.70	2536.94	2229.45	1963.12	2229.45	859.07
Sharpe Ratio*	0.60	0.69	2.60	1.79	2.75	0.40
Max. Drawdown	-3.71%	-5.22%	-5.22%	-10.40%	-5.22%	-36.44%
VaR 95 \ 99				-20.3% \ -31.0%		-29.7% \ -55.5%
CVaR 95 \ 99				-27.8% \ -38.7%		-46.4% \ -75.4%

* 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 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	22.90%
SAP SE	SAP GY Equity	DE	EUR	11.19%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	7.61%
ALLIANZ SE	ALV GY Equity	DE	EUR	6.25%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	5.65%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	4.26%
UNICREDIT SPA	UCG IM Equity	IT	EUR	3.47%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	3.30%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	3.22%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	3.10%

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