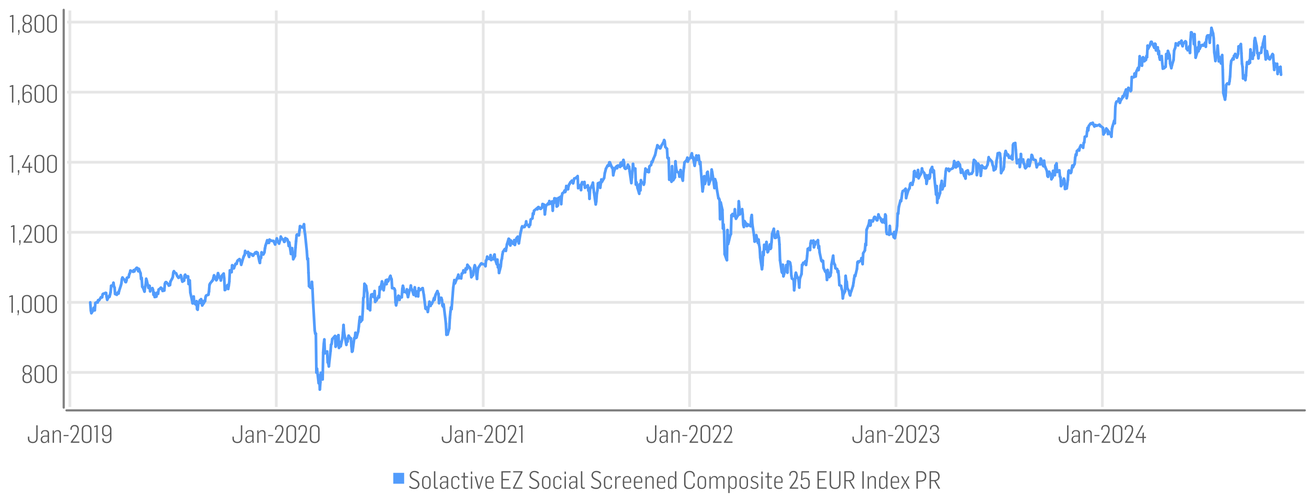
FACTSHEET - AS OF 12-Nov-2024
Solactive EZ Social Screened Composite 25 EUR Index PR

DESCRIPTION

Representation of the most liquid 25 securities of the respective starting universe that do not violate certain ESG standards regarding controversies and/or activity in defined sectors. Further, the index applies a best-in-class approach selecting the highest ESG and Social rated companies within a sector. It calculates as a PR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

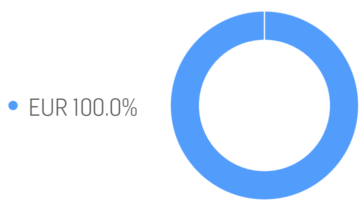
ISIN / WKN	SL0NSB	Base Value / Base Date	1000 Points / 06.02.2019
Bloomberg / Reuters	SOESC25P Index/ .SOESC25P	Last Price	1649.66
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.02.2019
Index Members	25		

STATISTICS

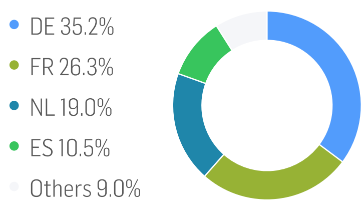
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.12%	0.28%	-5.31%	15.22%	9.73%	64.97%
Performance (p.a.)						9.07%
Volatility (p.a.)	17.34%	16.48%	17.19%	14.93%	15.61%	21.09%
High	1759.04	1759.04	1783.45	1783.45	1783.45	1783.45
Low	1649.66	1634.45	1578.70	1433.49	1472.80	751.06
Sharpe Ratio*	-2.91	-0.12	-0.79	0.82	0.52	0.28
Max. Drawdown	-6.22%	-6.22%	-11.48%	-11.48%	-11.48%	-38.59%
VaR 95 \ 99				-22.2% \ -39.3%		-32.3% \ -64.3%
CVaR 95 \ 99				-34.0% \ -55.3%		-52.7% \ -86.8%

* 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 12-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	14.94%
SAP SE	SAP GY Equity	DE	EUR	13.68%
ALLIANZ SE	ALV GY Equity	DE	EUR	6.72%
SANOFI SA	SAN FP Equity	FR	EUR	6.38%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	5.49%
L OREAL SA	OR FP Equity	FR	EUR	4.46%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	4.07%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	3.88%
UNICREDIT SPA	UCG IM Equity	IT	EUR	3.86%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	3.80%

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