FACTSHEET - AS OF 07-Oct-2026
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	2751.29
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		

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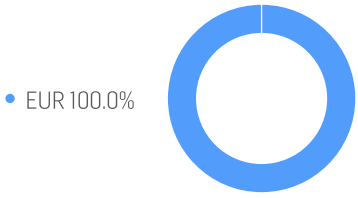
STATISTICS

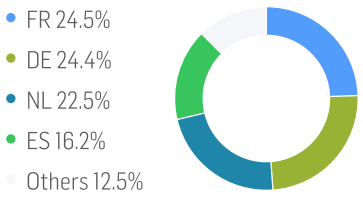
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.97%	-0.95%	7.42%	15.07%	9.61%	175.13%
Performance (p.a.)						9.11%
Volatility (p.a.)	14.98%	14.72%	17.42%	18.10%	19.30%	19.19%
High	2838.79	2898.29	2898.29	2898.29	2898.29	2898.29
Low	2736.48	2686.19	2456.70	2367.08	2368.85	841.44
Sharpe Ratio*	-2.21	-0.42	0.76	0.71	0.53	0.35
Max. Drawdown	-3.60%	-5.58%	-6.31%	-11.56%	-11.56%	-36.50%
VaR 95 \ 99				-27.2% \ -41.2%		-29.4% \ -55.3%
CVaR 95 \ 99				-35.2% \ -52.7%		-45.5% \ -73.1%

* 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-Oct-2026

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	20.82%
SAP SE	SAP GY Equity	DE	EUR	7.66%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	7.08%
ALLIANZ SE	ALV GY Equity	DE	EUR	6.33%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	5.49%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	5.14%
UNICREDIT SPA	UCG IM Equity	IT	EUR	4.30%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	4.17%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	3.61%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	3.60%

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