

FACTSHEET - AS OF 09-May-2025

Solactive ISS ESG Sustainability Eurozone 30 Index PR

DESCRIPTION

The Solactive ISS ESG Sustainability Eurozone 30 Index aims to track the price movements of Developed Markets Eurozone securities that fulfill ambitious absolute ESG performance requirements. These companies, categorized as "Prime" by ISS ESG, the responsible investment arm of Institutional Shareholder Services (ISS), achieve or exceed the sector-specific performance requirements defined by ISS based on the ESG risk exposure and impact of their respective business model and value chain (absolute best-in-class approach). In addition, only companies operating in accordance with market standards on ESG controversy screens are eligible for inclusion. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of involvement in defined activities. The indices aim to cover current and future regulation on ESG investments. The index is calculated as a PR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0A873 / SL0A87	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SESEZ30P Index/ .SESEZ30P	Last Price	1470.89
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2017
Index Members	30		

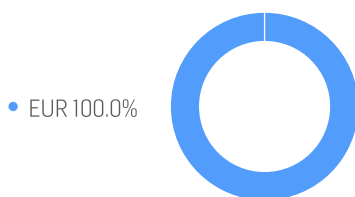
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STATISTICS

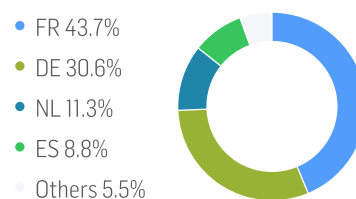
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	15.74%	1.27%	11.49%	3.06%	9.08%	47.09%
Performance (p.a.)						4.94%
Volatility (p.a.)	23.98%	26.72%	21.29%	18.78%	23.71%	19.00%
High	1470.89	1541.69	1541.69	1541.69	1541.69	1541.69
Low	1270.91	1270.91	1270.91	1268.48	1270.91	632.51
Sharpe Ratio*	20.45	0.12	1.06	0.05	1.08	0.15
Max. Drawdown	-1.23%	-17.56%	-17.56%	-17.56%	-17.56%	-38.92%
VaR 95 \ 99				-28.4% \ -63.6%		-28.3% \ -58.3%
CVaR 95 \ 99				-48.1% \ -75.8%		-46.4% \ -80.9%

* 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 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	10.20%
SIEMENS AG	SIE GY Equity	DE	EUR	8.34%
ALLIANZ SE	ALV GY Equity	DE	EUR	7.47%
SANOFI SA	SAN FP Equity	FR	EUR	6.80%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	6.39%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	5.66%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	5.39%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	5.28%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	4.45%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	4.09%

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