

FACTSHEET - AS OF 19-Jun-2025

Solactive Euro ESG 40 Index NTR

DESCRIPTION

The Solactive Euro ESG 40 Index NTR aims to represent securities from the Eurozone that exhibit relatively high ESG performance while not violating certain ESG standards regarding controversies and/or activity in defined sectors. The index calculates as an NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

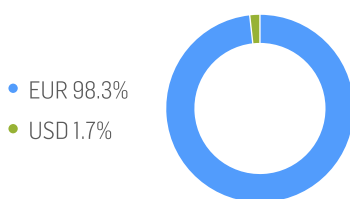
ISIN / WKN	DE000SL0E2S7 / SL0E2S	Base Value / Base Date	1000 Points / 06.05.2011
Bloomberg / Reuters	/ .SESGE40N	Last Price	1352.72
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.05.2011
Index Members	40		

STATISTICS

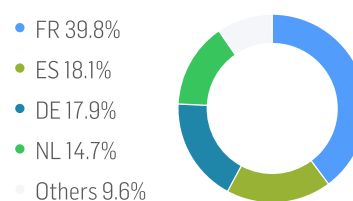
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.18%	-2.98%	8.42%	8.99%	7.88%	226.35%
Performance (p.a.)						8.74%
Volatility (p.a.)	10.98%	22.81%	19.09%	16.53%	19.26%	18.89%
High	1426.79	1426.79	1429.98	1429.98	1429.98	1429.98
Low	1352.72	1204.99	1204.99	1161.97	1204.99	292.46
Sharpe Ratio*	-4.52	-0.59	0.83	0.44	0.82	0.36
Max. Drawdown	-5.19%	-14.09%	-15.73%	-15.73%	-15.73%	-35.70%
VaR 95 \ 99				-21.8% \ -52.3%		-29.6% \ -54.9%
CVaR 95 \ 99				-40.6% \ -72.8%		-46.2% \ -74.0%

* 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-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	9.58%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	8.75%
L OREAL SA	OR FP Equity	FR	EUR	7.24%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	5.09%
ALLIANZ SE	ALV GY Equity	DE	EUR	4.80%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	4.60%
IBERDROLA SA	IBE SQ Equity	ES	EUR	3.89%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	3.83%
SANOFI SA	SAN FP Equity	FR	EUR	3.82%
AXA SA	CS FP Equity	FR	EUR	3.43%

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