

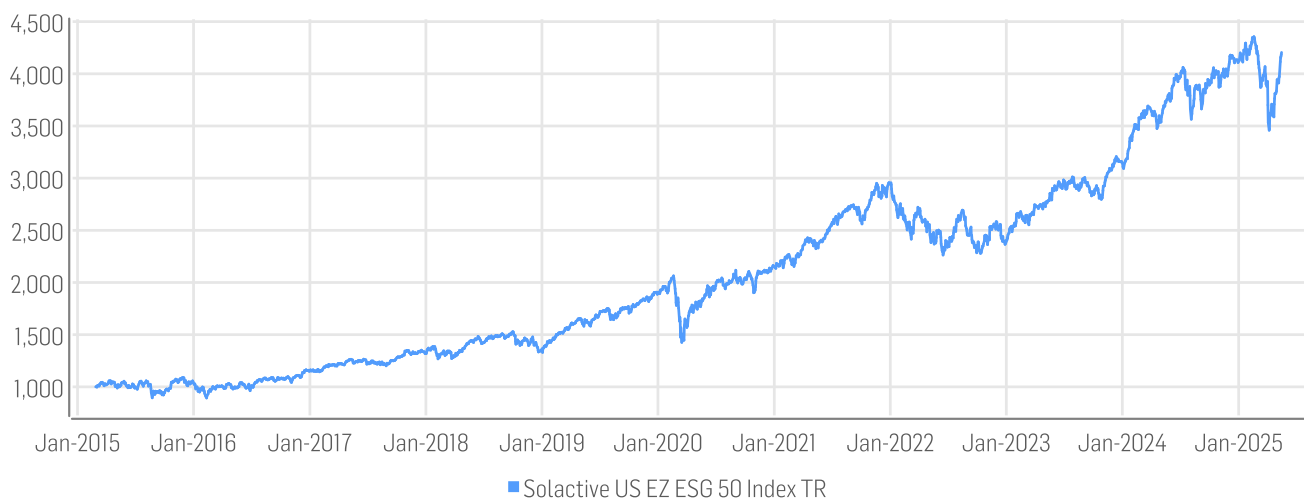
FACTSHEET - AS OF 16-May-2025

Solactive US EZ ESG 50 Index TR

DESCRIPTION

The index aims to track the performance of the 50 largest companies in Eurozone and United States 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.

HISTORICAL PERFORMANCE



CHARACTERISTICS

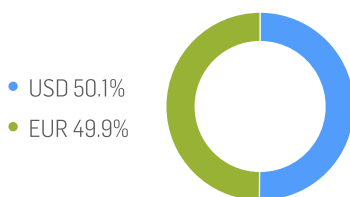
ISIN / WKN	SL0HMS	Base Value / Base Date	1000 Points / 27.02.2015
Bloomberg / Reuters	/ .STUSEZ5T	Last Price	4204.97
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:55 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to
Index Members	50		

STATISTICS

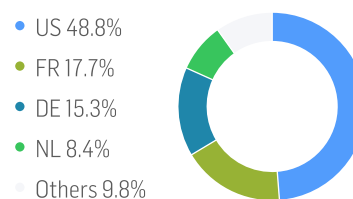
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	16.16%	-3.07%	5.90%	11.98%	2.38%	320.50%
Performance (p.a.)						15.10%
Volatility (p.a.)	22.23%	26.77%	21.33%	19.35%	23.63%	17.87%
High	4204.97	4356.20	4356.20	4356.20	4356.20	4356.20
Low	3586.63	3458.86	3458.86	3458.86	3458.86	892.98
Sharpe Ratio*	23.27	-0.53	0.48	0.52	0.18	0.72
Max. Drawdown	-0.92%	-20.60%	-20.60%	-20.60%	-20.60%	-30.92%
VaR 95 \ 99				-35.0% \ -54.2%		-27.7% \ -50.3%
CVaR 95 \ 99				-49.0% \ -83.5%		-43.4% \ -72.7%

* 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 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	10.93%
NVIDIA CORP	NVDA UW Equity	US	USD	9.99%
APPLE INC	AAPL UW Equity	US	USD	8.85%
SAP SE	SAP GY Equity	DE	EUR	7.32%
ASML HOLDING NV	ASML NA Equity	NL	EUR	6.92%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.64%
TESLA INC	TSLA UW Equity	US	USD	3.21%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	3.18%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	2.82%
UNICREDIT SPA	UCG IM Equity	IT	EUR	2.27%

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