

FACTSHEET - AS OF 06-Jun-2025

Solactive Europe 50 ESG Select EUR Index NTR

DESCRIPTION

The Solactive Europe 50 ESG Select EUR Index NTR aims to represent European securities that exhibit relatively high ESG rating and low Carbon intensity while not violating certain ESG standards regarding controversies and/or activity in defined sectors. The index is calculated as a Net Total Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOHV0	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SOLEE50N Index/ .SOLEE50N	Last Price	4609.53
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.05.2012
Index Members	50		

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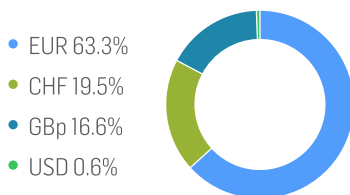
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STATISTICS

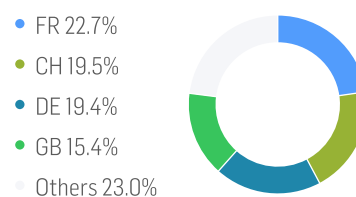
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.15%	1.27%	5.27%	8.69%	7.01%	360.95%
Performance (p.a.)						12.38%
Volatility (p.a.)	9.34%	22.21%	17.88%	16.33%	18.82%	16.85%
High	4633.13	4633.13	4734.05	4734.05	4734.05	4734.05
Low	4468.81	3928.96	3928.96	3928.96	3928.96	920.53
Sharpe Ratio*	4.68	0.14	0.49	0.41	0.79	0.61
Max. Drawdown	-1.72%	-13.86%	-17.01%	-17.01%	-17.01%	-36.76%
VaR 95 \ 99				-24.2% \ -53.8%		-25.5% \ -48.0%
CVaR 95 \ 99				-41.4% \ -72.7%		-40.5% \ -67.9%

* 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 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	8.50%
ASML HOLDING NV	ASML NA Equity	NL	EUR	7.93%
NOVARTIS AG	NOVN SE Equity	CH	CHF	6.91%
ALLIANZ SE	ALV GY Equity	DE	EUR	4.56%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.25%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	3.92%
SANOFI SA	SAN FP Equity	FR	EUR	3.44%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	3.14%
RELX PLC	REL LN Equity	GB	GBp	2.87%
L OREAL SA	OR FP Equity	FR	EUR	2.69%

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