

# FACTSHEET - AS OF 18-Jun-2025

## Solactive Eurozone Social Screened 50 Index PR

### DESCRIPTION

Representation of the most liquid 50 securities of the respective starting universe that do not violate certain ESG standards regarding controversies and/or activity in defined sectors. Further, the index applies a best-in-class approach selecting the highest ESG and Social rated companies within a sector. It calculates as a PR version in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0NMG	Base Value / Base Date	1000 Points / 06.11.2019
Bloomberg / Reuters	SOESS50P Index/ .SOESS50P	Last Price	1594.16
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 06.11.2019
Index Members	50		

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### STATISTICS

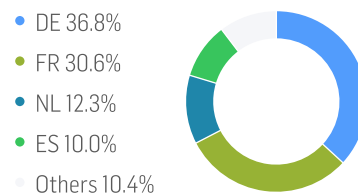
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.24%	-2.19%	10.66%	14.02%	10.48%	59.42%
Performance (p.a.)						8.66%
Volatility (p.a.)	12.79%	24.80%	21.26%	18.06%	21.56%	20.52%
High	1659.31	1659.31	1659.31	1659.31	1659.31	1659.31
Low	1594.16	1382.78	1382.78	1308.57	1382.78	657.05
Sharpe Ratio*	-2.73	-0.42	0.98	0.68	1.02	0.33
Max. Drawdown	-3.93%	-15.49%	-16.34%	-16.34%	-16.34%	-38.11%
VaR 95 \ 99				-25.9% \ -59.3%		-31.0% \ -62.8%
CVaR 95 \ 99				-44.3% \ -74.2%		-51.5% \ -85.7%

\* 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 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	8.32%
SAP SE	SAP GY Equity	DE	EUR	8.18%
SIEMENS AG	SIE GY Equity	DE	EUR	6.15%
ALLIANZ SE	ALV GY Equity	DE	EUR	5.14%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	4.63%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	4.10%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.86%
SANOFI SA	SAN FP Equity	FR	EUR	3.60%
L OREAL SA	OR FP Equity	FR	EUR	3.26%
UNICREDIT SPA	UCG IM Equity	IT	EUR	3.12%

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