

FACTSHEET - AS OF 29-May-2025

Solactive Eurozone Social Screened 50 Index TR

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 TR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | SLONMJ | Base Value / Base Date | 1000 Points / 06.11.2019 |
| Bloomberg / Reuters | SOESS50T Index/ .SOESS50T | Last Price | 1939.38 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total 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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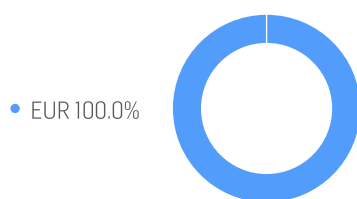
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STATISTICS

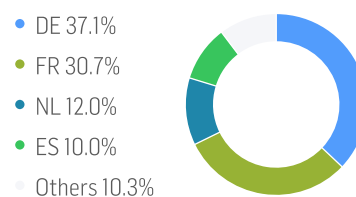
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 6.23% | 2.41% | 17.61% | 17.44% | 15.71% | 93.94% |
| Performance (p.a.) | | | | | | 12.65% |
| Volatility (p.a.) | 14.93% | 26.76% | 21.35% | 18.48% | 22.73% | 20.59% |
| High | 1969.00 | 1969.00 | 1969.00 | 1969.00 | 1969.00 | 1969.00 |
| Low | 1824.94 | 1611.12 | 1611.12 | 1512.44 | 1611.12 | 659.15 |
| Sharpe Ratio* | 7.14 | 0.30 | 1.72 | 0.84 | 1.80 | 0.51 |
| Max. Drawdown | -2.38% | -16.07% | -16.23% | -16.23% | -16.23% | -38.10% |
| VaR 95 \ 99 | | | | -27.2% \ -59.4% | | -30.9% \ -62.8% |
| CVaR 95 \ 99 | | | | -45.3% \ -74.2% | | -51.7% \ -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 29-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------|----------------|---------|----------|------------------|
| SAP SE | SAP GY Equity | DE | EUR | 8.29% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 8.13% |
| SIEMENS AG | SIE GY Equity | DE | EUR | 6.05% |
| ALLIANZ SE | ALV GY Equity | DE | EUR | 5.17% |
| SCHNEIDER ELECTRIC SE | SU FP Equity | FR | EUR | 4.62% |
| DEUTSCHE TELEKOM AG | DTE GY Equity | DE | EUR | 4.11% |
| BANCO SANTANDER SA | SAN SQ Equity | ES | EUR | 4.04% |
| SANOFI SA | SAN FP Equity | FR | EUR | 3.90% |
| L OREAL SA | OR FP Equity | FR | EUR | 3.15% |
| UNICREDIT SPA | UCG IM Equity | IT | EUR | 3.05% |

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