

# FACTSHEET - AS OF 09-May-2025

## Solactive EZ Social Screened Composite 25 EUR Index NTR

### DESCRIPTION

Representation of the most liquid 25 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 NTR version in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0NSC	Base Value / Base Date	1000 Points / 06.02.2019
Bloomberg / Reuters	/ .SOESC25N	Last Price	2222.24
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 06.02.2019
Index Members	25		

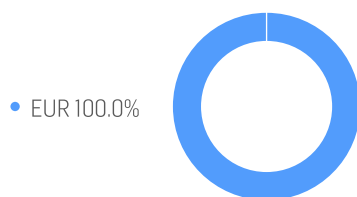
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## STATISTICS

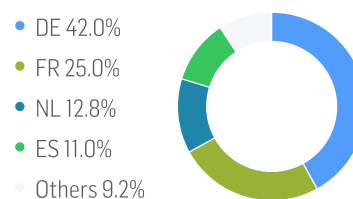
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	16.63%	1.34%	16.50%	12.36%	12.61%	122.22%
Performance (p.a.)						13.62%
Volatility (p.a.)	26.87%	26.53%	21.49%	19.33%	23.79%	21.10%
High	2222.24	2275.66	2275.66	2275.66	2275.66	2275.66
Low	1905.33	1905.33	1888.48	1811.96	1905.33	772.53
Sharpe Ratio*	20.42	0.13	1.59	0.54	1.59	0.54
Max. Drawdown	-1.44%	-16.27%	-16.27%	-16.27%	-16.27%	-38.57%
VaR 95 \ 99				-30.1% \ -64.7%		-31.7% \ -64.7%
CVaR 95 \ 99				-48.1% \ -71.5%		-52.5% \ -86.2%

\* 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 09-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	13.23%
ASML HOLDING NV	ASML NA Equity	NL	EUR	11.94%
SIEMENS AG	SIE GY Equity	DE	EUR	7.83%
ALLIANZ SE	ALV GY Equity	DE	EUR	6.92%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	5.16%
SANOFI SA	SAN FP Equity	FR	EUR	5.07%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	4.91%
L OREAL SA	OR FP Equity	FR	EUR	4.23%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	3.93%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	3.92%

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