

# FACTSHEET - AS OF 16-Apr-2025

## Solactive EZ Social Screened Composite 25 EUR Index TR

### 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 TR version in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

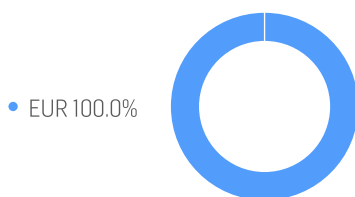
ISIN / WKN	SL0NSD	Base Value / Base Date	1000 Points / 06.02.2019
Bloomberg / Reuters	SOESC25T Index/ .SOESC25T	Last Price	2155.85
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.02.2019
Index Members	24		

## STATISTICS

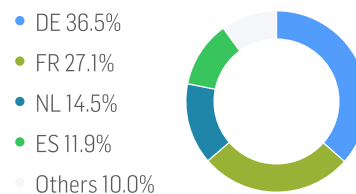
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.94%	-1.73%	4.38%	10.34%	4.23%	115.59%
Performance (p.a.)						13.21%
Volatility (p.a.)	35.93%	25.27%	20.93%	19.07%	24.53%	21.10%
High	2349.99	2385.53	2385.53	2385.53	2385.53	2385.53
Low	1997.86	1997.86	1979.36	1896.98	1997.86	779.88
Sharpe Ratio*	-1.69	-0.37	0.32	0.42	0.53	0.51
Max. Drawdown	-14.98%	-16.25%	-16.25%	-16.25%	-16.25%	-38.57%
VaR 95 \ 99				-30.1% \ -64.7%		-31.7% \ -64.7%
CVaR 95 \ 99				-48.1% \ -71.5%		-52.8% \ -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 16-Apr-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	13.48%
ASML HOLDING NV	ASML NA Equity	NL	EUR	12.54%
ALLIANZ SE	ALV GY Equity	DE	EUR	7.60%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	5.87%
SANOFI SA	SAN FP Equity	FR	EUR	5.67%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	5.10%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	4.50%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	4.34%
L OREAL SA	OR FP Equity	FR	EUR	4.32%
UNICREDIT SPA	UCG IM Equity	IT	EUR	4.30%

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