

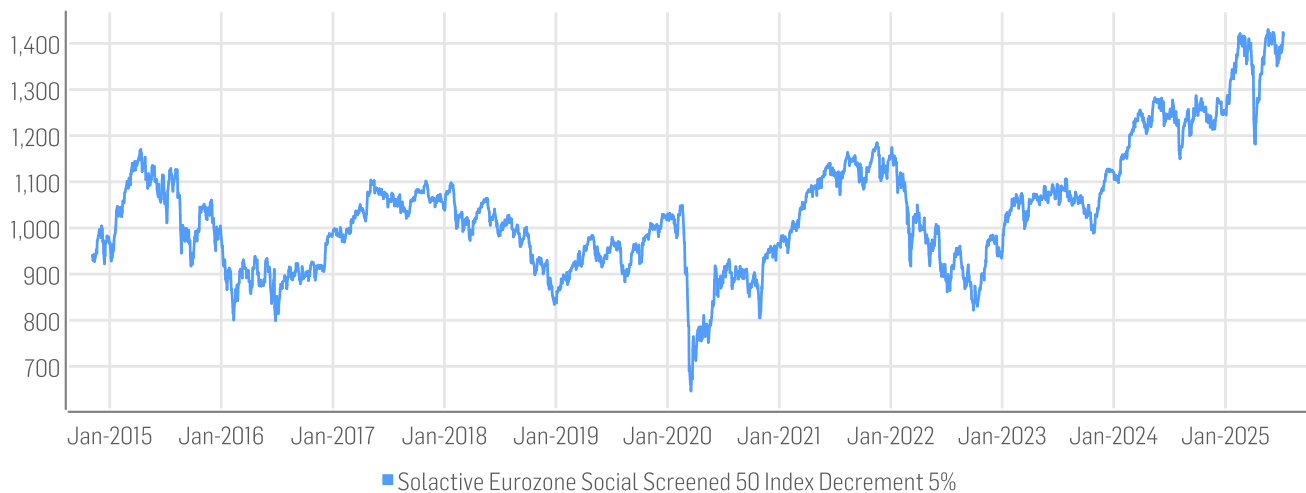
FACTSHEET - AS OF 10-Jul-2025

Solactive Eurozone Social Screened 50 Index Decrement 5%

DESCRIPTION

Solactive Eurozone Social Screened 50 Index Decrement 5% aims to track the performance of the Solactive Eurozone Social Screened 50 Index NTR adjusted for a synthetic dividend of 5% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOQQT6 / SLOQQT	Base Value / Base Date	938.89 Points / 11.05.2014
Bloomberg / Reuters	SOESS505 Index / .SOESS505	Last Price	1417.32
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	01:00 AM to 10:53 PM (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 11.05.2014
Index Members	50		

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STATISTICS

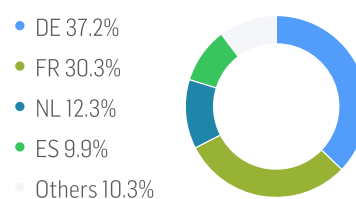
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.19%	15.43%	11.04%	12.10%	13.61%	50.96%
Performance (p.a.)						3.93%
Volatility (p.a.)	16.71%	16.26%	21.44%	18.45%	21.28%	19.34%
High	1423.42	1429.79	1429.79	1429.79	1429.79	1429.79
Low	1351.04	1227.86	1181.96	1149.87	1181.96	646.64
Sharpe Ratio*	0.03	4.74	1.01	0.56	1.21	0.10
Max. Drawdown	-4.49%	-5.51%	-16.83%	-16.83%	-16.83%	-44.74%
VaR 95 \ 99				-26.1% \ -59.6%		-30.7% \ -57.6%
CVaR 95 \ 99				-44.6% \ -74.6%		-47.8% \ -78.4%

* 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 10-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	8.33%
SAP SE	SAP GY Equity	DE	EUR	8.21%
SIEMENS AG	SIE GY Equity	DE	EUR	6.38%
ALLIANZ SE	ALV GY Equity	DE	EUR	5.11%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	4.62%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	4.16%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.75%
SANOFI SA	SAN FP Equity	FR	EUR	3.53%
L OREAL SA	OR FP Equity	FR	EUR	3.24%
UNICREDIT SPA	UCG IM Equity	IT	EUR	3.16%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	3.04%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	2.89%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	2.88%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	2.77%
ESSILORLUXOTTICA	EL FP Equity	FR	EUR	2.74%

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Company	Ticker	Country	Currency	Index Weight (%)
AXA SA	CS FP Equity	FR	EUR	2.71%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	2.21%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	1.89%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	1.86%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	1.85%
COMPAGNIE DE SAINT GOBAIN SA	SGO FP Equity	FR	EUR	1.74%
DANONE SA	BN FP Equity	FR	EUR	1.64%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	1.37%
ADIDAS AG	ADS GY Equity	DE	EUR	1.34%
KONINKLIJKE AHOLD DELHAIZE N	AD NA Equity	NL	EUR	1.23%
LEGRAND SA	LR FP Equity	FR	EUR	1.08%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	1.07%
COMMERZBANK AG	CBK GY Equity	DE	EUR	1.02%
CAIXABANK SA	CABK SQ Equity	ES	EUR	1.00%
HEIDELBERG MATERIALS AG	HEI GY Equity	DE	EUR	0.99%
ORANGE SA	ORA FP Equity	FR	EUR	0.92%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	0.92%
CAPGEMINI SA	CAP FP Equity	FR	EUR	0.86%
NOKIA OYJ	NOKIA FH Equity	FI	EUR	0.84%
DASSAULT SYSTEMES SA	DSY FP Equity	FR	EUR	0.83%
DAIMLER TRUCK HOLDING AG	DTG GY Equity	DE	EUR	0.80%
PUBLICIS GROUPE SA	PUB FP Equity	FR	EUR	0.78%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	0.74%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	0.69%
STELLANTIS NV	STLAM IM Equity	NL	EUR	0.67%
PRYSMIAN SPA	PRY IM Equity	IT	EUR	0.66%
CREDIT AGRICOLE SA	ACA FP Equity	FR	EUR	0.61%
KERING SA	KER FP Equity	FR	EUR	0.56%
ABN AMRO BANK NV	ABN NA Equity	NL	EUR	0.48%
ARCELORMITTAL SA	MT NA Equity	LU	EUR	0.47%
MONCLER SPA	MONC IM Equity	IT	EUR	0.42%
MEDIOBANCA SPA	MB IM Equity	IT	EUR	0.36%
BPER BANCA	BPE IM Equity	IT	EUR	0.30%
TELECOM ITALIA SPA	TIT IM Equity	IT	EUR	0.16%
SAIPEM SPA	SPM IM Equity	IT	EUR	0.12%

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