

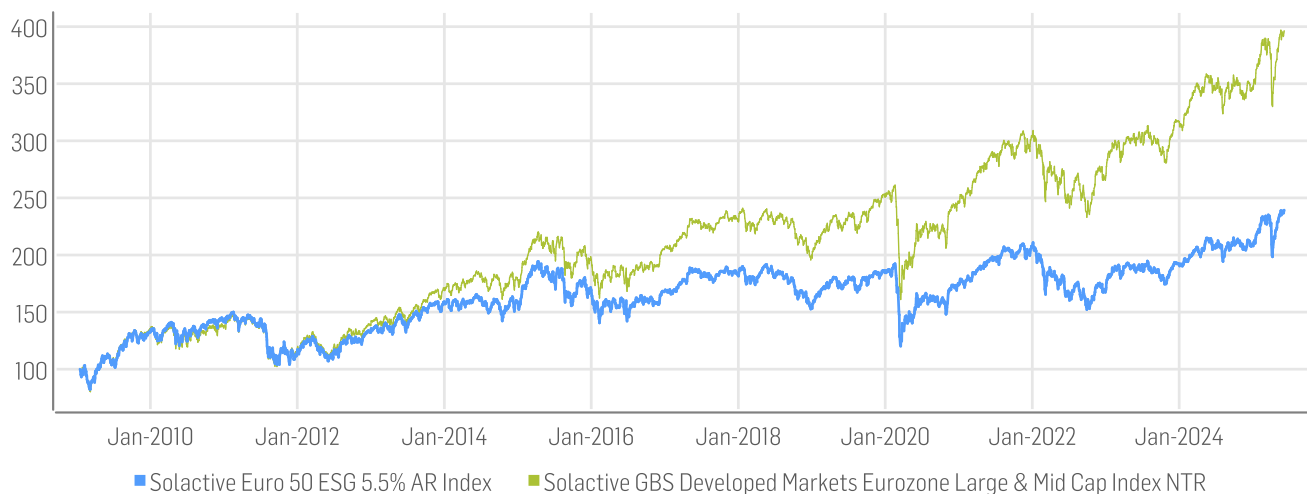
# FACTSHEET - AS OF 06-Jun-2025

## Solactive Euro 50 ESG 5.5% AR Index

### DESCRIPTION

The Solactive Euro 50 ESG 5.5% AR Index index tracks the price movement of the 50 largest companies within the Eurozone that are also member of the Ethibel Sustainability Index Excellence Europe. The Ethibel Sustainability Index Excellence Europe contains 200 shares of European companies that display the best performance in terms of corporate social responsibility (CSR). The Index is calculated as a Net Total Return Index, i.e. dividends will be reinvested net of tax. A synthetic dividend of 5.5% p.a. including a management fee of 0.25% p.a. (accrued on a daily basis) is deducted from the index level. The Index is denominated in EUR and adjusted on a quarterly basis.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA4ZB0 / SLA4ZB	Base Value / Base Date	100 Points / 16.01.2009
Bloomberg / Reuters	SOLKESG / .SOLKESG	Last Price	239.33
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 16.01.2009
Index Members	50		

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### STATISTICS

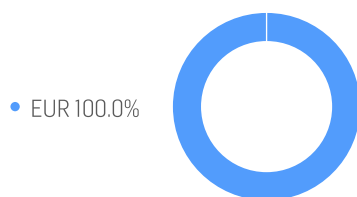
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.55%	2.48%	12.28%	14.34%	14.35%	139.33%
Performance (p.a.)						5.47%
Volatility (p.a.)	8.60%	23.25%	18.43%	16.02%	19.45%	18.73%
High	239.33	239.33	239.33	239.33	239.33	239.33
Low	228.92	198.35	198.35	194.28	198.35	82.21
Sharpe Ratio*	8.10	0.36	1.32	0.77	1.77	0.18
Max. Drawdown	-1.65%	-15.66%	-15.66%	-15.66%	-15.66%	-38.23%
VaR 95 \ 99				-23.3% \ -48.4%		-29.7% \ -55.2%
CVaR 95 \ 99				-43.3% \ -82.5%		-46.1% \ -73.0%

\* 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).

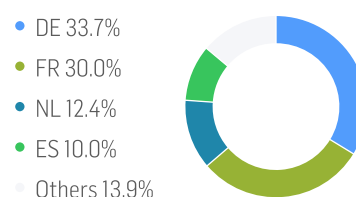
### STATISTICS - GBS - Solactive GBS Developed Markets Eurozone Large & Mid Cap Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.87%	2.68%	12.65%	13.24%	14.47%	296.42%
Performance (p.a.)						8.77%
Volatility (p.a.)	10.07%	22.46%	18.10%	16.18%	19.11%	19.03%
High	1718.77	1718.77	1718.77	1718.77	1718.77	1718.77
Low	1637.38	1429.62	1429.62	1402.39	1429.62	347.76
Sharpe Ratio*	7.58	0.41	1.39	0.70	1.82	0.35
Max. Drawdown	-2.07%	-15.25%	-15.35%	-15.35%	-15.35%	-38.36%
VaR 95 \ 99				-23.9% \ -49.8%		-30.2% \ -55.4%
CVaR 95 \ 99				-41.7% \ -73.9%		-46.6% \ -74.4%

### COMPOSITION BY CURRENCIES



### COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
RHEINMETALL AG	RHM GY Equity	DE	EUR	2.29%
SAP SE	SAP GY Equity	DE	EUR	2.27%
AIRBUS SE	AIR FP Equity	NL	EUR	2.27%
SAFRAN SA	SAF FP Equity	FR	EUR	2.26%
BAYER AG	BAYN GY Equity	DE	EUR	2.25%
RYANAIR HOLDINGS PLC	RYA ID Equity	IE	EUR	2.23%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	2.23%
COMMERZBANK AG	CBK GY Equity	DE	EUR	2.22%
ADYEN NV	ADYEN NA Equity	NL	EUR	2.22%
LEGRAND SA	LR FP Equity	FR	EUR	2.17%

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