

# FACTSHEET - AS OF 16-May-2025

## Solactive European Green Deal Selection AR5% Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCG79	Base Value / Base Date	1000 Points / 01.03.2019
Bloomberg / Reuters	SOEUGD5 Index/ .SOEUGD5	Last Price	1488.93
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 01.03.2011
Index Members	40		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	10.72%	3.67%	0.94%	-5.26%	6.99%	48.89%
Performance (p.a.)						6.62%
Volatility (p.a.)	15.06%	26.50%	22.10%	19.58%	24.15%	21.74%
High	1505.36	1513.39	1513.39	1622.26	1513.39	1992.68
Low	1344.80	1243.63	1243.63	1243.63	1243.63	968.24
Sharpe Ratio*	16.15	0.51	-0.01	-0.38	0.73	0.20
Max. Drawdown	-1.32%	-17.82%	-17.82%	-23.34%	-17.82%	-37.59%
VaR 95 \ 99				-36.2% \ -49.7%		-35.2% \ -60.3%
CVaR 95 \ 99				-48.8% \ -80.1%		-51.8% \ -86.5%

\* 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

- EUR 64.4%
- CHF 9.8%
- SEK 9.7%
- DKK 7.5%
- Others 8.5%



## COMPOSITION BY COUNTRIES

- FR 17.0%
- DE 15.0%
- ES 10.0%
- CH 9.8%
- Others 48.3%



## TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
ITM POWER PLC	ITM LN Equity	GB	GBp	3.66%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	2.97%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	2.69%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	2.68%
LEGRAND SA	LR FP Equity	FR	EUR	2.64%
NEL ASA	NEL NO Equity	NO	NOK	2.61%
SIGNIFY NV	LIGHT NA Equity	NL	EUR	2.60%
BILLERUD AB	BILL SS Equity	SE	SEK	2.59%
PRYSMIAN SPA	PRY IM Equity	IT	EUR	2.58%
NORDEX SE	NDXI GY Equity	DE	EUR	2.57%

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