

FACTSHEET - AS OF 06-Jun-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	1554.86
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		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	9.50%	7.16%	6.52%	-0.06%	11.72%	55.49%
Performance (p.a.)						7.30%
Volatility (p.a.)	15.44%	24.75%	22.14%	19.56%	22.99%	21.67%
High	1555.80	1555.80	1555.80	1618.10	1555.80	1992.68
Low	1420.01	1243.63	1243.63	1243.63	1243.63	968.24
Sharpe Ratio*	12.92	1.22	0.52	-0.11	1.19	0.24
Max. Drawdown	-2.14%	-17.82%	-17.82%	-23.14%	-17.82%	-37.59%
VaR 95 \ 99				-36.2% \ -49.7%		-35.1% \ -60.1%
CVaR 95 \ 99				-48.8% \ -80.1%		-51.6% \ -84.9%

* 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 64.8%
- SEK 9.9%
- CHF 9.8%
- DKK 7.5%
- Others 8.0%



COMPOSITION BY COUNTRIES

- FR 17.3%
- DE 14.9%
- ES 10.1%
- SE 9.9%
- Others 47.8%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	2.81%
ITM POWER PLC	ITM LN Equity	GB	GBp	2.78%
SOLARIA ENERGIA Y MEDIO AMBI	SLR SQ Equity	ES	EUR	2.76%
NEL ASA	NEL NO Equity	NO	NOK	2.59%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	2.59%
TOMRA SYSTEMS ASA	TOM NO Equity	NO	NOK	2.59%
UMICORE	UMI BB Equity	BE	EUR	2.58%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	2.57%
ACCIONA SA	ANA SQ Equity	ES	EUR	2.54%
POWERCELL SWEDEN AB	PCELL SS Equity	SE	SEK	2.54%

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