

# FACTSHEET - AS OF 25-Jun-2025

## Solactive Europe Sustainability Themes Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOE974 / SLOE97	Base Value / Base Date	1000 Points / 04.11.2015
Bloomberg / Reuters	SOLESTN Index/ .SOLESTN	Last Price	1606.71
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.11.2015
Index Members	32		

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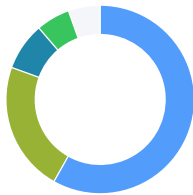
### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.33%	1.74%	5.36%	10.63%	5.11%	60.67%
Performance (p.a.)						5.04%
Volatility (p.a.)	9.36%	20.80%	16.97%	14.63%	17.05%	17.08%
High	1654.28	1655.70	1655.70	1655.70	1655.70	1676.62
Low	1606.71	1399.48	1399.48	1399.48	1399.48	821.93
Sharpe Ratio*	-2.87	0.26	0.55	0.61	0.53	0.18
Max. Drawdown	-2.88%	-11.38%	-13.63%	-13.63%	-13.63%	-37.84%
VaR 95 \ 99				-19.6% \ -56.1%		-25.9% \ -50.9%
CVaR 95 \ 99				-38.9% \ -75.6%		-42.6% \ -75.7%

\* 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 58.2%
- GBp 22.3%
- DKK 8.2%
- SEK 5.8%
- Others 5.5%



### COMPOSITION BY COUNTRIES

- GB 22.3%
- FR 19.5%
- DE 13.9%
- DK 8.2%
- Others 36.1%



### TOP COMPONENTS AS OF 25-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
CENTRICA PLC	CNA LN Equity	GB	GBp	4.26%
AIB GROUP PLC	AIBG ID Equity	IE	EUR	3.93%
CONTINENTAL AG	CON GY Equity	DE	EUR	3.92%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	3.77%
FRESENIUS MEDICAL CARE AG & CO KGAA	FME GY Equity	DE	EUR	3.71%
KLEPIERRE SA	LI FP Equity	FR	EUR	3.60%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	3.59%
MERLIN PROPERTIES SOCIMI SA	MRL SQ Equity	ES	EUR	3.41%
ELIS SA	ELIS FP Equity	FR	EUR	3.39%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBp	3.36%

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