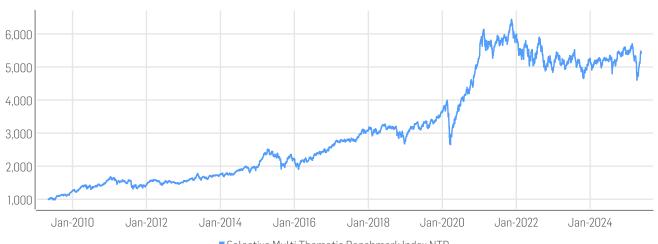


FACTSHEET - AS OF 20-May-2025 Solactive Multi Thematic Benchmark Index NTR

DESCRIPTION

Represents securities of companies involved in the following industries: AI Technology, Batteries, Clean Energy, Future of Food and Agtech, Metaverse.

HISTORICAL PERFORMANCE



Solactive Multi Thematic Benchmark Index NTR

CHARACTERISTICS

ISIN / WKN	SLOMTT
Bloomberg / Reuters	SOLMTEMN Index/ .SOLMTEMN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	EUR
Index Members	250

Base Value / Base Date	1000 Points / 07.05.2009
Last Price	5417.70
Dividends	Reinvested
Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 07.05.2009



STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	12.63%	-5.03%	-0.34%	3.29%	0.66%	441.77%
Performance (p.a.)						11.11%
Volatility (p.a.)	17.16%	20.39%	16.05%	14.86%	17.35%	14.73%
High	5482.73	5704.73	5704.73	5704.73	5704.73	6441.65
Low	4722.34	4603.05	4603.05	4603.05	4603.05	977.53
Sharpe Ratio*	18.85	-1.03	-0.18	0.08	-0.03	0.61
Max. Drawdown	-1.82%	-19.31%	-19.31%	-19.31%	-19.31%	-33.55%
VaR 95 \ 99				-21.6% \ -67.6%		-22.2% \ -42.1%
CVaR 95 \ 99				-41.0% \ -73.6%		-35.1% \ -60.8%

^{*} 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

- USD 39.3%
- JPY 13.0%
- EUR 8.4%
- HKD 7.4%
- Others 31.9%



COMPOSITION BY COUNTRIES

- US 33.2%
- JP 13.0%
- KY 7.6%
- TW 4.7%
- Others 41.5%



TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SUNRUNINC	RUN UW Equity	US	USD	0.60%
ARRAY TECHNOLOGIES INC	ARRY UQ Equity	US	USD	0.58%
SOLAREDGE TECHNOLOGIES INC	SEDG UW Equity	US	USD	0.53%
RIVIAN AUTOMOTIVE INC	RIVN UW Equity	US	USD	0.51%
NEXTRACKER INC-CL A	NXT UW Equity	US	USD	0.51%
LUCID GROUP INC	LCID UW Equity	US	USD	0.50%
FIRST SOLAR INC	FSLR UW Equity	US	USD	0.49%
SASOL LTD	SOL SJ Equity	ZA	ZAr	0.49%
TESLA INC	TSLA UW Equity	US	USD	0.48%
KYNDRYL HOLDINGS INC	KD UN Equity	US	USD	0.46%



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