

FACTSHEET - AS OF 08-Jul-2025

Solactive European Equity Total Return Index

DESCRIPTION

The Solactive European Equity Index tracks the performance of a selection of the top 100 shares from European developed markets which have been screened according to sustainability criteria's set by Vigeo EIRIS . The selection model filters the shares according to a liquidity threshold of EUR 10 million 6-month ADV and includes subsequently the top ranked shares based on free-float adjusted market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3V21 / SLA3V2	Base Value / Base Date	2500 Points / 01.10.2014
Bloomberg / Reuters	TGLOTETR / .TEETTR	Last Price	5815.27
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 23.08.2017
Index Members	102		

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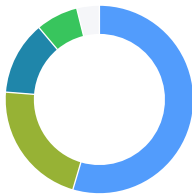
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.55%	20.65%	9.83%	12.86%	11.37%	96.47%
Performance (p.a.)						9.00%
Volatility (p.a.)	11.59%	16.20%	18.45%	15.10%	18.04%	16.94%
High	5901.05	5906.74	5906.74	5906.74	5906.74	5906.74
Low	5678.32	4820.09	4820.09	4820.09	4820.09	2275.65
Sharpe Ratio*	-1.66	6.93	1.03	0.74	1.18	0.42
Max. Drawdown	-3.87%	-3.87%	-17.05%	-17.05%	-17.05%	-37.46%
VaR 95 \ 99				-18.6% \ -55.3%		-24.4% \ -55.3%
CVaR 95 \ 99				-42.5% \ -79.2%		-42.7% \ -77.5%

* 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 54.6%
- GBp 21.7%
- CHF 12.6%
- SEK 7.2%
- Others 3.9%



COMPOSITION BY COUNTRIES

- GB 20.5%
- DE 15.4%
- FR 13.8%
- CH 12.6%
- Others 37.7%



TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	1.52%
TESCO PLC	TSCO LN Equity	GB	GBp	1.21%
SSE PLC	SSE LN Equity	GB	GBp	1.21%
STMICROELECTRONICS NV	STMMI IM Equity	NL	EUR	1.19%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	1.18%
PRUDENTIAL PLC	PRU LN Equity	GB	GBp	1.17%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	1.15%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.13%
VONOVIA SE	VNA GY Equity	DE	EUR	1.13%
ORANGE SA	ORA FP Equity	FR	EUR	1.11%

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