

FACTSHEET - AS OF 16-May-2025

Solactive Nachhaltigkeitsindex Europa

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA4965 / SLA496	Base Value / Base Date	100 Points / 12.12.2007
Bloomberg / Reuters	SOLSUEUP Index / .SOLSUEUP	Last Price	176.87
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Europe	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 12.12.2007
Index Members	40		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.55%	1.13%	9.58%	9.99%	7.89%	76.87%
Performance (p.a.)						3.33%
Volatility (p.a.)	9.18%	16.69%	12.68%	10.77%	14.12%	12.59%
High	176.87	178.08	178.08	178.08	178.08	178.08
Low	169.12	158.77	158.77	156.87	158.77	60.17
Sharpe Ratio*	7.59	0.15	1.44	0.74	1.45	0.09
Max. Drawdown	-1.44%	-10.84%	-10.84%	-10.84%	-10.84%	-39.83%
VaR 95 \ 99				-13.5% \ -42.7%		-19.3% \ -38.1%
CVaR 95 \ 99				-28.8% \ -61.1%		-30.9% \ -52.7%

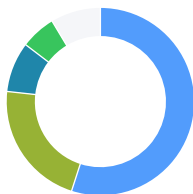
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

STATISTICS - GBS - Solactive GBS Developed Markets Europe Large & Mid Cap EUR Index PR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	8.28%	-1.04%	8.99%	4.46%	7.86%	41.21%
Performance (p.a.)						2.00%
Volatility (p.a.)	9.16%	22.48%	17.03%	14.69%	18.95%	18.61%
High	1375.00	1418.33	1418.33	1418.33	1418.33	1418.33
Low	1268.15	1179.05	1179.05	1179.05	1179.05	415.07
Sharpe Ratio*	17.58	-0.28	0.99	0.16	1.07	-0.01
Max. Drawdown	-0.76%	-16.87%	-16.87%	-16.87%	-16.87%	-57.37%
VaR 95 \ 99				-21.3% \ -54.5%		-28.7% \ -56.9%
CVaR 95 \ 99				-41.4% \ -77.2%		-46.8% \ -79.5%

COMPOSITION BY CURRENCIES

- EUR 55.0%
- CHF 21.8%
- GBp 8.6%
- NOK 6.0%
- Others 8.6%



COMPOSITION BY COUNTRIES

- CH 21.8%
- DE 14.4%
- FR 14.2%
- ES 9.8%
- Others 39.9%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
ORANGE SA	ORA FP Equity	FR	EUR	4.07%
ITALGAS SPA	IG IM Equity	IT	EUR	3.78%
TELENOR ASA	TEL NO Equity	NO	NOK	3.72%
KLEPIERRE SA	LI FP Equity	FR	EUR	3.69%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	3.65%
AENA SME SA	AENA SQ Equity	ES	EUR	3.63%
BANQUE CANTONALE VAUDOISE	BCVN SE Equity	CH	CHF	3.61%
BALOISE HOLDING AG	BALN SE Equity	CH	CHF	3.60%
NESTLE SA	NESN SE Equity	CH	CHF	3.53%
DANONE SA	BN FP Equity	FR	EUR	3.50%

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