

FACTSHEET - AS OF 06-Apr-2026

Solactive Europe Sustainability Themes Index PR

DESCRIPTION

The Solactive Europe Sustainability Themes Index PR aims at representing liquid developed market securities focused on providing access to multi-thematic sustainability solutions providers, using a process leveraging both "do no harm" and "best-in-class" approaches. The index calculates as an PR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOE966 / SLOE96	Base Value / Base Date	1000 Points / 04.11.2015
Bloomberg / Reuters	/ .SOLESTP	Last Price	1336.60
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	28		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.14%	-1.40%	5.11%	15.16%	0.05%	33.66%
Performance (p.a.)						2.82%
Volatility (p.a.)	19.13%	14.62%	12.09%	11.43%	14.29%	16.74%
High	1336.60	1386.71	1386.71	1386.71	1386.71	1462.68
Low	1263.93	1263.93	1253.63	1160.63	1263.93	820.96
Sharpe Ratio*	0.67	-0.51	0.72	1.18	-0.12	0.05
Max. Drawdown	-4.72%	-8.85%	-8.85%	-8.85%	-8.85%	-37.99%
VaR 95 \ 99				-19.0% \ -34.5%		-25.8% \ -48.4%
CVaR 95 \ 99				-27.6% \ -45.3%		-41.9% \ -74.1%

* 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).

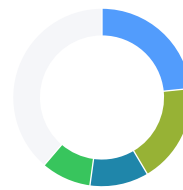
COMPOSITION BY CURRENCIES

- EUR 50.3%
- GBp 23.4%
- DKK 9.1%
- NOK 6.9%
- Others 10.3%



COMPOSITION BY COUNTRIES

- GB 23.4%
- FR 18.1%
- ES 10.7%
- DK 9.1%
- Others 38.8%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ORSTED A/S	ORSTED DC Equity	DK	DKK	4.81%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	4.27%
GETLINK	GET FP Equity	FR	EUR	4.19%
SWISS PRIME SITE AG	SPSN SE Equity	CH	CHF	4.16%
UPM-KYMMENE OYJ	UPM FH Equity	FI	EUR	3.97%
SEVERN TRENT PLC	SVT LN Equity	GB	GBp	3.91%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBp	3.89%
ALSTOM SA	ALO FP Equity	FR	EUR	3.86%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	3.81%
EDP RENOVAVEIS SA	EDPR PL Equity	ES	EUR	3.75%

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