

# FACTSHEET - AS OF 26-Mar-2024

## Solactive Climate Change Price Index

### DESCRIPTION

The Solactive Climate Change Index reflects the price movements of the 30 largest companies active in the sectors agribusiness and biofuel, CO2 reduction, water, waste management, solar energy and wind energy. The index is weighted according to market capitalization, observing a minimum weight of 1.5 percent and a cap at 5 percent. Adjustments are conducted semi-annually. The index is calculated as a price index in Euro.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000A0SYHE7 / A0SYHE	Base Value / Base Date	100 Points / 29.10.2007
Bloomberg / Reuters	SBOXCCPC Index / .SBOXCCPC	Last Price	135.67
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 29.10.2007
Index Members	30		

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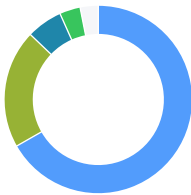
### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.31%	1.80%	4.37%	-6.88%	1.45%	35.67%
Performance (p.a.)						1.88%
Volatility (p.a.)	7.08%	9.45%	12.00%	11.93%	9.55%	18.86%
High	136.23	136.23	136.23	145.97	136.23	165.41
Low	129.30	126.18	121.64	121.64	126.18	47.51
Sharpe Ratio*	8.94	0.38	0.43	-0.91	0.24	-0.11
Max. Drawdown	-0.62%	-5.98%	-6.42%	-16.67%	-5.98%	-55.83%
VaR 95 \ 99				-21.9% \ -29.8%		-28.1% \ -59.1%
CVaR 95 \ 99				-26.9% \ -35.3%		-47.5% \ -84.6%

\* 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 66.8%
- EUR 20.4%
- DKK 6.2%
- HKD 3.6%
- Others 3.1%



### COMPOSITION BY COUNTRIES

- US 58.6%
- CA 8.2%
- FR 7.0%
- DE 6.7%
- Others 19.5%



### TOP COMPONENTS AS OF 26-Mar-2024

Company	Ticker	Country	Currency	Index Weight (%)
WASTE MANAGEMENT INC	WM UN Equity	US	USD	6.52%
ECOLAB INC	ECL UN Equity	US	USD	6.33%
IBERDROLA SA	IBE SQ Equity	ES	EUR	5.17%
WASTE CONNECTIONS INC	WCN UN Equity	CA	USD	4.99%
DEERE & CO	DE UN Equity	US	USD	4.78%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	4.78%
CORTEVA INC	CTVA UN Equity	US	USD	4.44%
XYLEM INC	XYL UN Equity	US	USD	4.35%
DUPONT DE NEMOURS INC	DD UN Equity	US	USD	4.15%
EON SE	EOAN GY Equity	DE	EUR	3.96%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	3.92%
ENGIE SA	ENGI FP Equity	FR	EUR	3.74%
ARCHER-DANIELS-MIDLAND CO	ADM UN Equity	US	USD	3.61%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	3.22%
NUTRIEN LTD	NTR UN Equity	CA	USD	3.19%

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