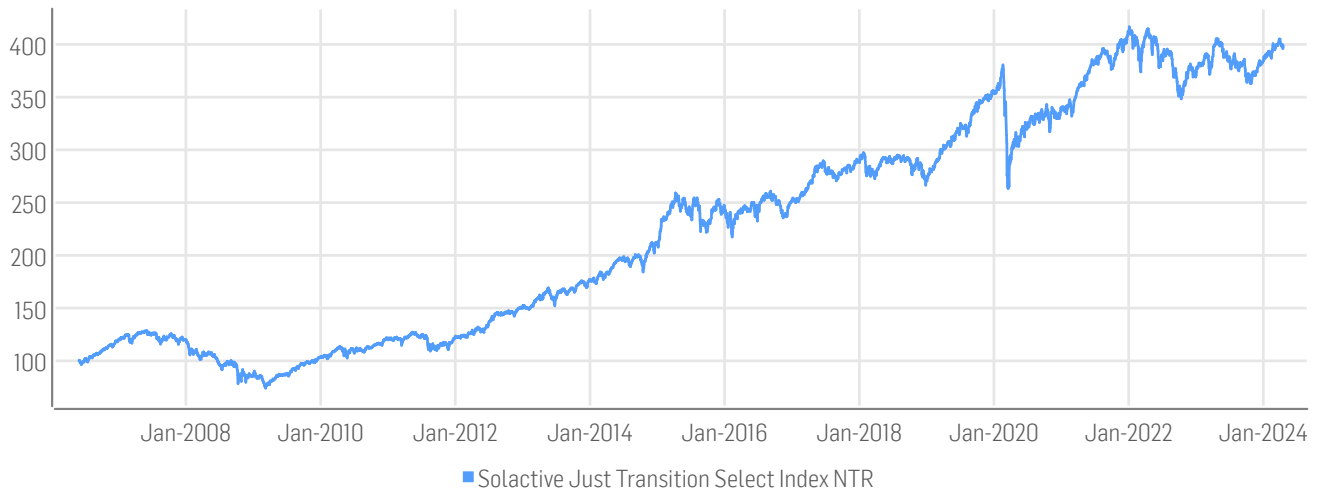


# FACTSHEET - AS OF 18-Apr-2024

## Solactive Just Transition Select Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

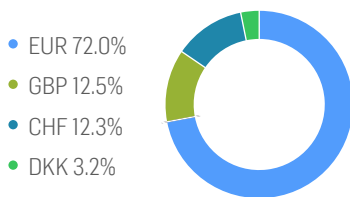
ISIN / WKN	DE000SLOA8Q2 / SLOA8Q	Base Value / Base Date	100 Points / 31.05.2006
Bloomberg / Reuters	/ .SOLJTSN	Last Price	398.89
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.05.2006
Index Members	30		

## STATISTICS

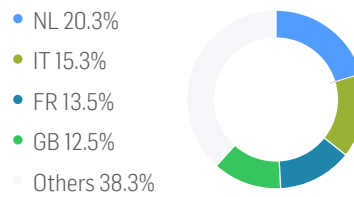
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.32%	2.60%	9.57%	-1.55%	3.86%	298.89%
Performance (p.a.)						8.04%
Volatility (p.a.)	5.66%	6.00%	6.27%	7.42%	6.02%	13.14%
High	405.07	405.07	405.07	405.20	405.07	416.76
Low	396.10	386.92	362.82	362.82	384.08	74.11
Sharpe Ratio*	-1.38	1.18	2.63	-0.74	1.55	0.31
Max. Drawdown	-2.21%	-2.21%	-2.21%	-10.46%	-2.21%	-42.42%
VaR 95 \ 99				-14.7% \ -19.2%		-19.7% \ -38.3%
CVaR 95 \ 99				-17.7% \ -21.9%		-31.9% \ -55.7%

\* 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).

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
UNIPOL GRUPPO SPA	UNI IM Equity	IT	EUR	4.54%
ARCADIS NV	ARCAD NA Equity	NL	EUR	3.80%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	3.72%
NOS SGPS SA	NOS PL Equity	PT	EUR	3.70%
UNIPOLSAI ASSICURAZIONI SPA	US IM Equity	IT	EUR	3.60%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	3.54%
AXA SA	CS FP Equity	FR	EUR	3.52%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	3.49%
EURONEXT NV	ENX FP Equity	NL	EUR	3.38%
UNIQA INSURANCE GROUP AG	UQA AV Equity	AT	EUR	3.36%

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