

# FACTSHEET - AS OF 20-Mar-2023

## Solactive right. Climate AVG Target Europe Index PR

### DESCRIPTION

Representation of European securities within the Solactive Europe 600 that are estimated to counteract climate change. The securities in the Index exhibit Baseline XDC's less than or equal to their sector-specific Target XDC's. The index is calculated as a PR version in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOA9V0 / SLOA9V	Base Value / Base Date	1000 Points / 06.02.2013
Bloomberg / Reuters	/ .SCAVGTEP	Last Price	1839.59
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.02.2013
Index Members	325		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.36%	3.72%	7.31%	-3.92%	3.61%	83.96%
Performance (p.a.)						6.21%
Volatility (p.a.)	14.37%	12.19%	14.63%	15.79%	12.28%	16.11%
High	1904.74	1905.11	1905.11	1968.57	1905.11	2082.63
Low	1821.84	1773.59	1625.23	1625.23	1775.41	975.28
Sharpe Ratio*	-2.54	1.11	0.89	-0.40	1.24	0.24
Max. Drawdown	-4.35%	-4.37%	-5.19%	-17.44%	-4.37%	-36.55%
VaR 95 \ 99				-26.8% \ -39.9%		-25.1% \ -49.5%
CVaR 95 \ 99				-34.9% \ -46.6%		-39.7% \ -69.3%

\* 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 50.6%
- GBP 20.1%
- CHF 13.9%
- DKK 7.5%
- Others 7.9%



## COMPOSITION BY COUNTRIES

- FR 24.0%
- GB 18.4%
- CH 13.9%
- DE 11.8%
- Others 31.8%



## TOP COMPONENTS AS OF 20-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.85%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	4.19%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.95%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	3.01%
UNILEVER PLC	ULVR LN Equity	GB	GBP	2.63%
SANOFI SA	SAN FP Equity	FR	EUR	2.33%
L OREAL SA	OR FP Equity	FR	EUR	2.12%
DIAGEO PLC	DGE LN Equity	GB	GBP	2.07%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.85%
ALLIANZ SE	ALV GY Equity	DE	EUR	1.79%

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