

FACTSHEET - AS OF 05-Dec-2024

Solactive right. Climate AVG Target Europe Index NTR

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 an NTR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0A9W8 / SL0A9W	Base Value / Base Date	1000 Points / 06.02.2013
Bloomberg / Reuters	/ .SCAVGTEN	Last Price	2752,36
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 06.02.2013
Index Members	301		

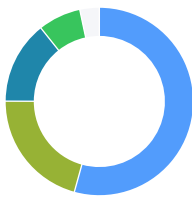
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.01%	1.05%	-0.30%	7.54%	6.43%	175.24%
Performance (p.a.)						8.94%
Volatility (p.a.)	12.03%	11.44%	11.73%	10.07%	10.28%	15.40%
High	2752.36	2856.18	2856.18	2856.18	2856.18	2856.18
Low	2659.55	2659.55	2609.52	2517.44	2517.44	993.93
Sharpe Ratio*	0.82	0.10	-0.32	0.45	0.36	0.37
Max. Drawdown	-2.83%	-6.88%	-6.88%	-6.88%	-6.88%	-36.47%
VaR 95 \ 99				-16.8% \ -31.8%		-23.6% \ -44.6%
CVaR 95 \ 99				-23.6% \ -32.8%		-37.6% \ -66.3%

* 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 54.3%
- GBp 20.8%
- CHF 14.2%
- SEK 7.4%
- Others 3.3%



COMPOSITION BY COUNTRIES

- FR 25.6%
- GB 19.6%
- CH 14.2%
- DE 12.9%
- Others 27.7%



TOP COMPONENTS AS OF 05-Dec-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	4.05%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.88%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	3.30%
SIEMENS AG	SIE GY Equity	DE	EUR	2.99%
UNILEVER PLC	ULVR LN Equity	GB	GBp	2.88%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.80%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	2.52%
SANOFI SA	SAN FP Equity	FR	EUR	2.13%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	1.90%
RELX PLC	REL LN Equity	GB	GBp	1.77%

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