

FACTSHEET - AS OF 27-Oct-2021

Solactive Climate Change and Environmental Opportunities Index PR

DESCRIPTION

The Solactive Climate Change and Environmental Opportunities Index PR aims to track the performance of global securities from sectors expected to have a positive climate change and environmental impact, associated with decarbonization activities that enable CO2e avoidance. The specific sectors are Green Energy, Green Transportation, Water & Waste Improvements, Enabling Solutions, and Sustainable Products. The index is calculated as a PR version in AUD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

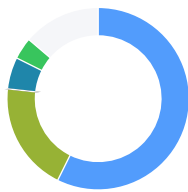
ISIN / WKN	DE000SLOCL72	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	/ .SOCCENV	Last Price	2865.41
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	AUD	History	Available daily back to 02.08.2017
Index Members	100		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.72%	1.57%	11.51%	33.31%	9.98%	186.54%
Performance (p.a.)	-	-	-	-	-	28.22%
Volatility (p.a.)	17.00%	13.67%	15.86%	21.96%	22.28%	18.54%
High	2868.34	2935.25	2935.25	2969.24	2969.24	2969.24
Low	2628.19	2628.19	2337.59	2183.15	2337.59	965.67
Sharpe Ratio	2.27	0.48	1.56	1.54	0.55	1.52
Max. Drawdown	-5.78%	-10.46%	-10.46%	-21.27%	-21.27%	-25.79%
VaR 95 \ 99				-40.2% \ -57.7%		-27.1% \ -57.4%
CVaR 95 \ 99				-50.7% \ -68.2%		-46.5% \ -79.7%

COMPOSITION BY CURRENCIES

- USD 57.3%
- EUR 19.4%
- DKK 5.6%
- GBP 3.9%
- Others 13.8%



COMPOSITION BY COUNTRIES

- US 44.2%
- IE 10.7%
- DE 7.6%
- FR 6.3%
- Others 31.3%



TOP COMPONENTS AS OF 27-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
TESLA INC	TSLA UW Equity	US	USD	6.30%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	4.52%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	4.16%
EATON CORPORATION PLC	ETN UN Equity	IE	USD	4.12%
ECOLAB INC	ECL UN Equity	US	USD	4.10%
DOCUSIGN INC	DOCU UW Equity	US	USD	3.77%
TRANE TECHNOLOGIES PLC	TT UN Equity	IE	USD	3.67%
NIO INC - ADR	NIO UN Equity	KY	USD	3.34%
COMPAGNIE DE SAINT GOBAIN SA	SGO FP Equity	FR	EUR	3.31%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	3.10%

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