

Solactive Climate Change and Environmental Opportunities Index GTR

DESCRIPTION

The Solactive Climate Change and Environmental Opportunities Index GTR 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 GTR version in AUD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCL98	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	/ .SOCCENV	Last Price	2463.94
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	96		

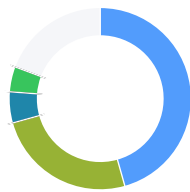
FACTSHEET - AS OF 13-May-2021
Solactive Climate Change and Environmental Opportunities Index GTR

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-10.94%	-20.65%	1.88%	61.58%	-10.08%	146.39%
Performance (p.a.)	-	-	-	-	-	26.96%
Volatility (p.a.)	21.09%	29.52%	26.65%	24.01%	28.81%	18.93%
High	2795.66	3105.11	3123.43	3123.43	3123.43	3123.43
Low	2463.94	2463.94	2420.43	1517.34	2463.94	987.47
Sharpe Ratio	-3.59	-2.06	0.14	2.61	-0.88	1.42
Max. Drawdown	-11.87%	-20.65%	-21.11%	-21.11%	-21.11%	-25.72%
VaR 95 \ 99				-41.5% \ -58.5%		-28.3% \ -58.5%
CVaR 95 \ 99				-53.4% \ -70.5%		-48.1% \ -84.4%

Composition by Currencies

- USD 45.6%
- EUR 25.1%
- GBP 5.5%
- JPY 4.5%
- Others 19.3%



Composition by Countries

- US 34.7%
- IE 9.5%
- FR 9.5%
- DE 8.6%
- Others 37.7%



TOP COMPONENTS AS OF 13-May-2021

Company	Ticker	Country	Currency	Index Weight (%)
TRANE TECHNOLOGIES PLC	TT UN Equity	IE	USD	5.72%
COMPAGNIE DE SAINT GOBAIN SA	SGO FP Equity	FR	EUR	5.13%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	4.49%
ZOOM VIDEO COMMUNICATIONS INC	ZM UW Equity	US	USD	3.97%
DOCUSIGN INC	DOCU UW Equity	US	USD	3.79%
TESLA INC	TSLA UW Equity	US	USD	3.56%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	3.47%
EAST JAPAN RAILWAY CO	9020 JT Equity	JP	JPY	3.41%
NIO INC - ADR	NIO UN Equity	KY	USD	2.91%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	2.65%

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