

FACTSHEET - AS OF 19-Apr-2024

Solactive Sustainable Value Index AR

DESCRIPTION

The Solactive Sustainable Value Index AR aims at representing liquid developed market securities focused on providing access to multi-thematic sustainability solutions providers, using a process leveraging both "do no harm" and "best-in-class" approaches. The index calculates as an AR version in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOE701 / SLOE70	Base Value / Base Date	1000 Points / 04.11.2015
Bloomberg / Reuters	SOLSVA Index / .SOLSVA	Last Price	1897.89
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.11.2015
Index Members	39		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.49%	2.10%	6.16%	-4.12%	-3.93%	89.79%
Performance (p.a.)						7.87%
Volatility (p.a.)	11.84%	11.32%	11.32%	11.37%	10.94%	14.62%
High	1989.22	1989.22	1989.22	2008.63	1989.22	2307.27
Low	1893.16	1846.62	1764.98	1764.98	1846.62	848.24
Sharpe Ratio*	-2.56	0.43	0.79	-0.71	-1.48	0.27
Max. Drawdown	-4.83%	-4.83%	-6.95%	-12.13%	-6.84%	-30.34%
VaR 95 \ 99				-19.6% \ -29.1%		-22.1% \ -42.3%
CVaR 95 \ 99				-25.9% \ -30.9%		-34.5% \ -60.9%

* 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

- USD 37.1%
- EUR 26.1%
- GBP 7.7%
- JPY 7.4%
- Others 21.8%



COMPOSITION BY COUNTRIES

- US 34.9%
- IE 8.3%
- GB 7.7%
- JP 7.4%
- Others 41.8%



TOP COMPONENTS AS OF 19-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
EQT AB	EQT SS Equity	SE	SEK	3.41%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	3.26%
DUOLINGO INC	DUOL UW Equity	US	USD	3.16%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	3.13%
DS SMITH PLC	SMDS LN Equity	GB	GBP	3.11%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	3.08%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	3.04%
AIB GROUP PLC	AIBG ID Equity	IE	EUR	3.02%
FIRST SOLAR INC	FSLR UW Equity	US	USD	2.88%
BRAMBLES LTD	BXB AT Equity	AU	AUD	2.77%

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