

FACTSHEET - AS OF 20-Jun-2024

Solactive Europe 50 ESG Select CHF Index NTR

DESCRIPTION

The Solactive Europe 50 ESG Select CHF Index NTR aims to represent European securities that exhibit relatively high ESG rating and low Carbon intensity while not violating certain ESG standards regarding controversies and/or activity in defined sectors. The index is calculated as a Net Total Return Index in CHF.

HISTORICAL PERFORMANCE



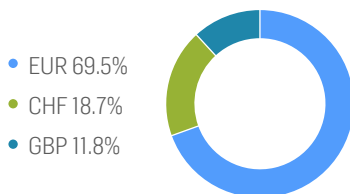
CHARACTERISTICS

ISIN / WKN	SLOHV3	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SOLES50N Index/ .SOLES50N	Last Price	3399.41
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	CHF	History	Available daily back to 02.05.2012
Index Members	50		

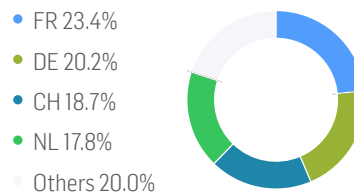
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.22%	0.76%	18.25%	20.02%	19.58%	239.94%
Performance (p.a.)						10.61%
Volatility (p.a.)	16.72%	14.07%	12.99%	13.72%	13.03%	18.43%
High	3492.94	3492.94	3492.94	3492.94	3492.94	3492.94
Low	3336.43	3247.38	2778.83	2512.15	2778.83	919.84
Max. Drawdown	-4.48%	-4.90%	-4.90%	-13.36%	-4.90%	-37.18%
VaR 95 \ 99				-23.1% \ -36.0%		-28.3% \ -52.3%
CVaR 95 \ 99				-30.5% \ -40.6%		-44.8% \ -76.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASML HOLDING NV	ASML NA Equity	NL	EUR	11.37%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	6.90%
SAP SE	SAP GY Equity	DE	EUR	6.70%
NOVARTIS AG	NOVN SE Equity	CH	CHF	6.51%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	4.10%
ALLIANZ SE	ALV GY Equity	DE	EUR	3.77%
L OREAL SA	OR FP Equity	FR	EUR	3.34%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	2.84%
ABB LTD-REG	ABBN SE Equity	CH	CHF	2.80%
RELX PLC	REL LN Equity	GB	GBP	2.79%

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