

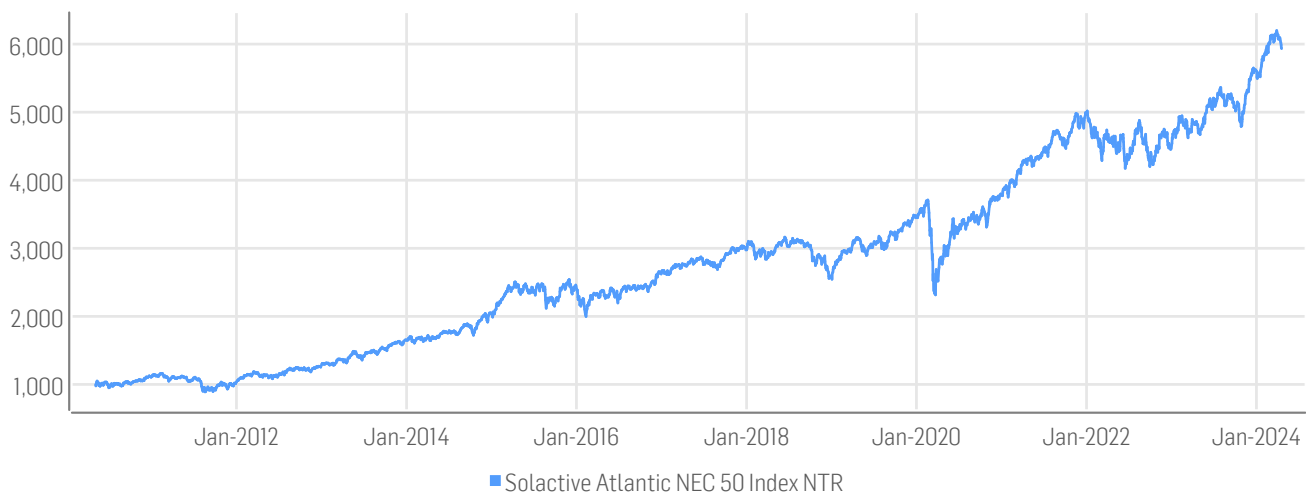
# FACTSHEET - AS OF 18-Apr-2024

## Solactive Atlantic NEC 50 Index NTR

### DESCRIPTION

The index aims at representing the performance of securities operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms and the exclusion of involvement in defined sectors. The index only includes financials performing well regarding their impact on Biodiversity and non-financials performing well regarding their environmental impact.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

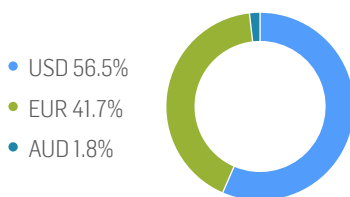
ISIN / WKN	SLOHV6	Base Value / Base Date	1000 Points / 06.05.2010
Bloomberg / Reuters	SANEC50N Index / .SANEC50N	Last Price	5932.96
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.05.2010
Index Members	50		

## STATISTICS

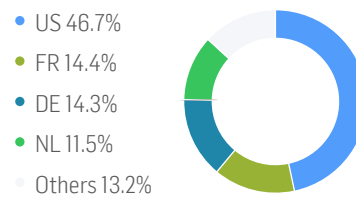
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.17%	5.72%	21.43%	23.21%	5.58%	493.30%
Performance (p.a.)						13.61%
Volatility (p.a.)	8.72%	10.69%	11.02%	11.61%	10.89%	17.03%
High	6199.39	6199.39	6199.39	6199.39	6199.39	6199.39
Low	5932.96	5611.97	4789.17	4671.56	5496.01	890.03
Sharpe Ratio*	-3.14	2.00	4.03	1.69	1.44	0.57
Max. Drawdown	-4.30%	-4.30%	-4.30%	-10.70%	-4.30%	-37.60%
VaR 95 \ 99				-20.2% \ -25.1%		-26.0% \ -47.0%
CVaR 95 \ 99				-24.6% \ -29.9%		-40.7% \ -68.8%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	2.45%
NVIDIA CORP	NVDA UW Equity	US	USD	2.40%
QUANTA SERVICES INC	PWR UN Equity	US	USD	2.34%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	2.33%
NEWMONT CORP	NEM UN Equity	US	USD	2.29%
TRIMBLE INC	TRMB UW Equity	US	USD	2.22%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.21%
AXA SA	CS FP Equity	FR	EUR	2.19%
ESSILORLUXOTTICA	EL FP Equity	FR	EUR	2.18%
TELEFONICA SA	TEF SQ Equity	ES	EUR	2.17%

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