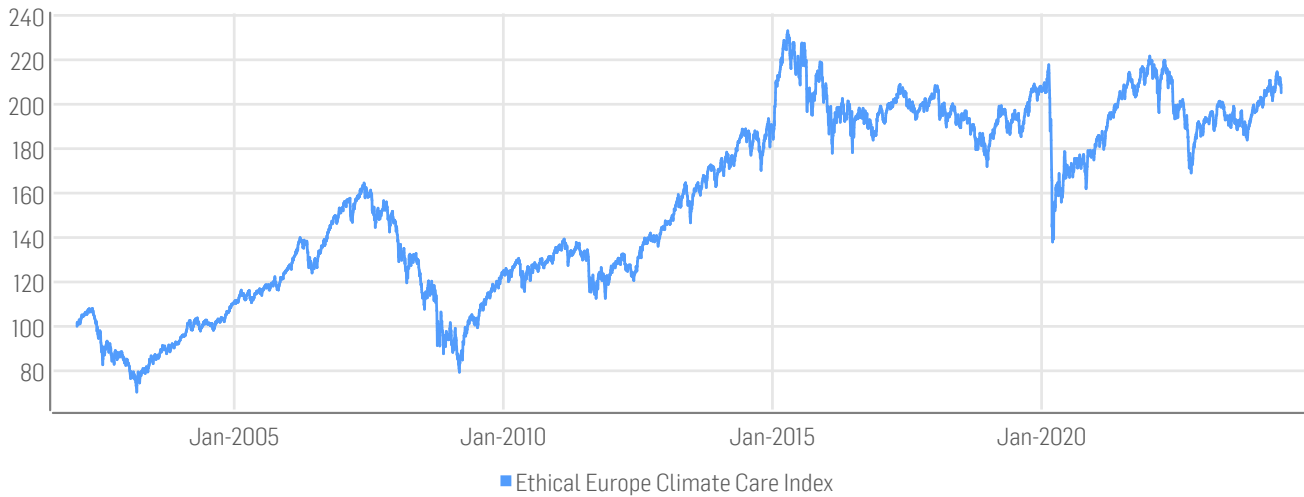


FACTSHEET - AS OF 14-Jun-2024

Ethical Europe Climate Care Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

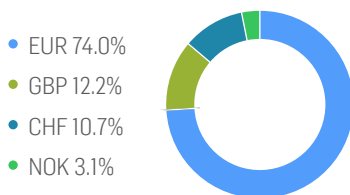
ISIN / WKN	DE000SLA03W2 / SLA03W	Base Value / Base Date	100 Points / 30.01.2002
Bloomberg / Reuters	SOLCARE Index / .SOLCARE	Last Price	205.13
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Developed Markets	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 30.01.2002
Index Members	30		

STATISTICS

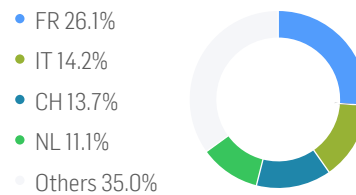
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.15%	-0.71%	4.25%	6.45%	4.06%	105.13%
Performance (p.a.)						3.26%
Volatility (p.a.)	8.02%	8.39%	7.41%	8.27%	7.65%	15.19%
High	214.60	214.60	214.60	214.60	214.60	233.08
Low	205.13	201.57	196.13	183.88	197.13	70.40
Sharpe Ratio*	-5.48	-0.77	0.69	0.35	0.70	-0.03
Max. Drawdown	-4.41%	-4.41%	-4.41%	-7.65%	-4.41%	-51.78%
VaR 95 \ 99				-14.4% \ -19.8%		-23.3% \ -45.0%
CVaR 95 \ 99				-19.3% \ -29.1%		-37.7% \ -63.6%

* 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 14-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL KPN NV	KPN NA Equity	NL	EUR	5.43%
DANONE SA	BN FP Equity	FR	EUR	4.97%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	4.51%
GROUPE BRUXELLES LAMBERT SA	GBLB BB Equity	BE	EUR	4.35%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	4.00%
NESTLE SA	NESN SE Equity	CH	CHF	3.87%
AXA SA	CS FP Equity	FR	EUR	3.60%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.56%
ITALGAS SPA	IG IM Equity	IT	EUR	3.39%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	3.35%
SNAM SPA	SRG IM Equity	IT	EUR	3.31%
AVIVA PLC	AV/ LN Equity	GB	GBP	3.30%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.24%
AENA SME SA	AENA SQ Equity	ES	EUR	3.19%
ORKLA ASA	ORK NO Equity	NO	NOK	3.13%

DISCLAIMER

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