

# FACTSHEET - AS OF 03-Dec-2021

## Solactive Ethical Europe Climate Care Low Carbon Index PR

### DESCRIPTION

The Solactive Ethical Europe Climate Care Low Carbon Index intends to track the price movements in shares of companies that have a high dividend, relatively low historical volatility and pass several corporate social responsibility screens and carbon screens applied by Vigeo Eiris. The Index is a Price Return/Net Total Return/Gross Total Return index and calculated in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

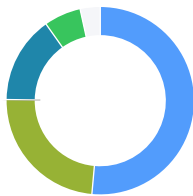
ISIN / WKN	DE000SLA8MR5 / SLA8MR	Base Value / Base Date	100 Points / 30.01.2002
Bloomberg / Reuters	SOLCARLC Index / .SOLCARLC	Last Price	202.85
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	8:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.01.2002
Index Members	30		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.13%	-1.15%	1.71%	14.27%	13.43%	102.85%
Performance (p.a.)	-	-	-	-	-	3.63%
Volatility (p.a.)	12.03%	9.97%	9.39%	9.88%	9.52%	16.29%
High	211.19	211.19	211.19	211.19	211.19	237.36
Low	202.29	200.23	199.31	173.88	178.77	72.19
Sharpe Ratio	-2.62	-0.40	0.43	1.52	1.59	0.25
Max. Drawdown	-4.21%	-4.21%	-4.37%	-4.37%	-4.37%	-56.29%
VaR 95 \ 99				-16.2% \ -33.1%		-25.3% \ -47.4%
CVaR 95 \ 99				-27.2% \ -40.7%		-40.6% \ -67.2%

## COMPOSITION BY CURRENCIES

- EUR 51.4%
- CHF 23.8%
- GBP 15.0%
- SEK 6.4%
- Others 3.5%



## COMPOSITION BY COUNTRIES

- CH 23.8%
- FR 16.5%
- GB 15.0%
- FI 9.5%
- Others 35.2%



## TOP COMPONENTS AS OF 03-Dec-2021

Company	Ticker	Country	Currency	Index Weight (%)
SGS SA	SGSN SE Equity	CH	CHF	5.16%
GLAXOSMITHKLINE PLC	GSK LN Equity	GB	GBP	4.48%
COFINIMMO SA	COFB BB Equity	BE	EUR	4.24%
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.13%
SWISSCOM AG	SCMN SE Equity	CH	CHF	3.90%
ORION OYJ CLASS B	ORNBV FH Equity	FI	EUR	3.77%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.66%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	3.62%
TESCO PLC	TSCO LN Equity	GB	GBP	3.62%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	3.58%

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