

FACTSHEET - AS OF 22-Feb-2024

European Climate Change ESG

HISTORICAL PERFORMANCE



CHARACTERISTICS

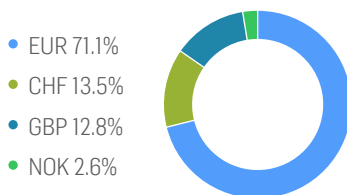
ISIN / WKN	DE000SLA1G06 / SLA1G0	Base Value / Base Date	100 Points / 14.03.2002
Bloomberg / Reuters	SOLECCE Index / .SOLECCE	Last Price	197.48
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 14.03.2002
Index Members	31		

STATISTICS

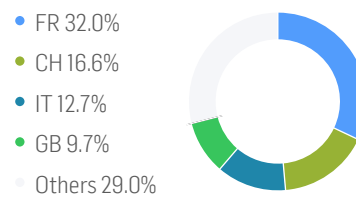
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.54%	6.88%	10.36%	8.34%	5.74%	97.48%
Performance (p.a.)						3.15%
Volatility (p.a.)	6.52%	6.02%	7.78%	8.87%	6.81%	15.48%
High	197.48	197.48	197.48	197.48	197.48	210.80
Low	190.72	184.63	174.80	174.77	186.76	68.98
Sharpe Ratio*	7.50	4.50	2.34	0.51	6.02	-0.05
Max. Drawdown	-1.23%	-1.70%	-6.45%	-7.03%	-1.23%	-54.58%
VaR 95 \ 99				-16.0% \ -30.4%		-24.2% \ -44.3%
CVaR 95 \ 99				-21.9% \ -30.5%		-38.5% \ -64.9%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
ROYAL KPN NV	KPN NA Equity	NL	EUR	5.80%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	3.99%
UNILEVER PLC	ULVR LN Equity	GB	GBP	3.94%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	3.92%
GROUPE BRUXELLES LAMBERT SA	GBLB BB Equity	BE	EUR	3.86%
LA FRANCAISE DES JEUX SAEM	FDJ FP Equity	FR	EUR	3.70%
DANONE SA	BN FP Equity	FR	EUR	3.70%
SWISS RE AG	SREN SE Equity	CH	CHF	3.66%
SGS SA	SGSN SE Equity	CH	CHF	3.64%
MAPFRE SA	MAP SQ Equity	ES	EUR	3.47%
AXA SA	CS FP Equity	FR	EUR	3.42%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	3.34%
BUREAU VERITAS SA	BVI FP Equity	FR	EUR	3.32%
ACCOR SA	AC FP Equity	FR	EUR	3.30%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.26%

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