

# FACTSHEET - AS OF 17-Jun-2024

## Solactive Just Transition Select Index AR 5%

### DESCRIPTION

Solactive Just Transition Select Index AR 5%

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOA8S8 / SLOA8S	Base Value / Base Date	100 Points / 31.05.2006
Bloomberg / Reuters	SOLJTS Index / .SOLJTS	Last Price	167.79
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.05.2006
Index Members	30		

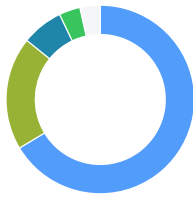
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.52%	2.18%	5.77%	2.16%	5.29%	67.79%
Performance (p.a.)						2.91%
Volatility (p.a.)	8.03%	6.91%	6.40%	7.34%	6.54%	13.10%
High	171.81	171.81	171.81	171.81	171.81	191.54
Low	167.57	161.91	158.32	151.84	159.29	64.51
Sharpe Ratio*	-2.57	0.79	1.31	-0.20	1.22	-0.06
Max. Drawdown	-2.47%	-2.47%	-2.47%	-8.41%	-2.47%	-47.30%
VaR 95 \ 99				-14.1% \ -19.5%		-19.9% \ -38.4%
CVaR 95 \ 99				-17.2% \ -22.1%		-32.2% \ -55.7%

\* 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).

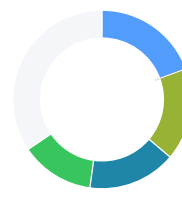
## COMPOSITION BY CURRENCIES

- EUR 66.4%
- GBP 19.4%
- CHF 7.1%
- DKK 3.6%
- Others 3.5%



## COMPOSITION BY COUNTRIES

- FR 19.4%
- NL 16.8%
- GB 16.0%
- AT 13.4%
- Others 34.5%



## TOP COMPONENTS AS OF 17-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
GALENICA AG	GALE SE Equity	CH	CHF	3.65%
TRYG AS	TRYG DC Equity	DK	DKK	3.63%
RELX PLC	REL LN Equity	GB	GBP	3.61%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	3.60%
LONDON STOCK EXCHANGE GROUP ORD	LSEG LN Equity	GB	GBP	3.54%
BEIERSDORF AG	BEI GY Equity	DE	EUR	3.49%
INFORMA PLC	INF LN Equity	GB	GBP	3.49%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	3.49%
ESSITY AB CLASS B	ESSITYB SS Equity	SE	SEK	3.48%
IMMOFINANZ AG	IIA AV Equity	AT	EUR	3.48%

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