

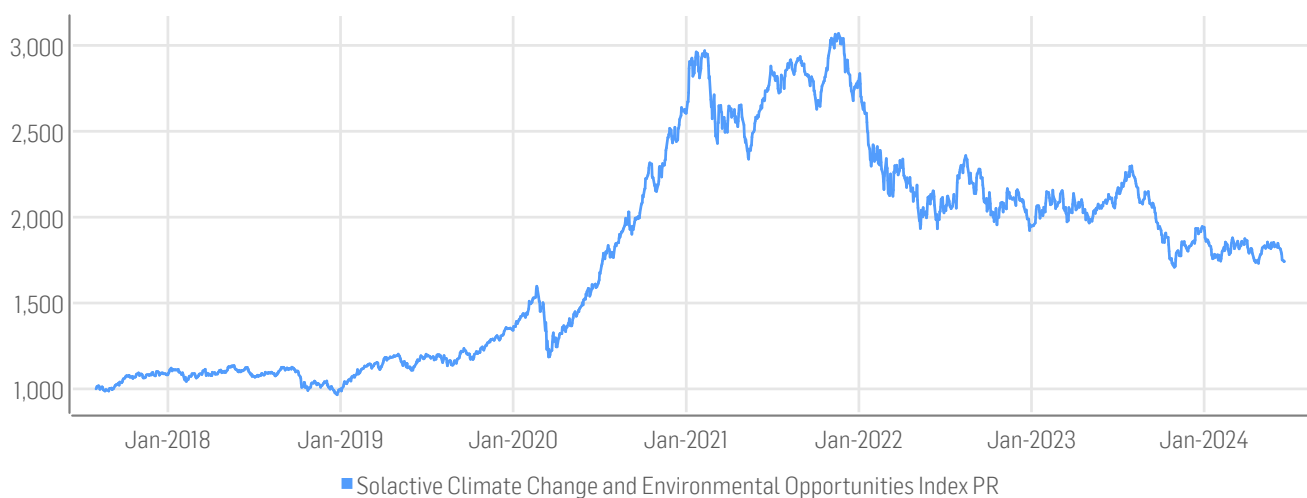
# FACTSHEET - AS OF 19-Jun-2024

## Solactive Climate Change and Environmental Opportunities Index PR

### DESCRIPTION

The Solactive Climate Change and Environmental Opportunities Index PR aims to track the performance of global securities from sectors expected to have a positive climate change and environmental impact, associated with decarbonization activities that enable CO2e avoidance. The specific sectors are Green Energy, Green Transportation, Water & Waste Improvements, Enabling Solutions, and Sustainable Products. The index is calculated as a PR version in AUD.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCL72	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	/ .SOCCENVP	Last Price	1742,38
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	AUD	History	Available daily back to 02.08.2017
Index Members	100		

## STATISTICS

AUD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.78%	-6.33%	-9.00%	-15.57%	-10.25%	74.24%
Performance (p.a.)						8.40%
Volatility (p.a.)	13.50%	13.16%	14.24%	15.82%	14.44%	19.87%
High	1853.32	1874.69	1945.60	2298.45	1941.77	3069.75
Low	1741.01	1731.12	1731.12	1708.10	1731.12	965.67
Max. Drawdown	-6.06%	-7.66%	-11.02%	-25.68%	-10.85%	-44.36%
VaR 95 \ 99				-25.8% \ -36.1%		-32.5% \ -56.9%
CVaR 95 \ 99				-32.3% \ -37.5%		-46.4% \ -73.4%

## COMPOSITION BY CURRENCIES

- USD 46.3%
- EUR 18.5%
- HKD 8.5%
- DKK 5.9%
- Others 20.9%



## COMPOSITION BY COUNTRIES

- US 41.4%
- FR 7.4%
- DK 5.9%
- KR 5.7%
- Others 39.6%



## TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ECOLAB INC	ECL UN Equity	US	USD	5.27%
BYD CO LTD	1211 HK Equity	CN	HKD	4.98%
COMPAGNIE DE SAINT GOBAIN SA	SGO FP Equity	FR	EUR	4.98%
DSM FIRMENICH AG	DSFIR NA Equity	CH	EUR	4.93%
FIRST SOLAR INC	FSLR UW Equity	US	USD	4.59%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	4.17%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	3.66%
TESLA INC	TSLA UW Equity	US	USD	3.38%
EAST JAPAN RAILWAY CO	9020 JT Equity	JP	JPY	3.09%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	2.73%

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