

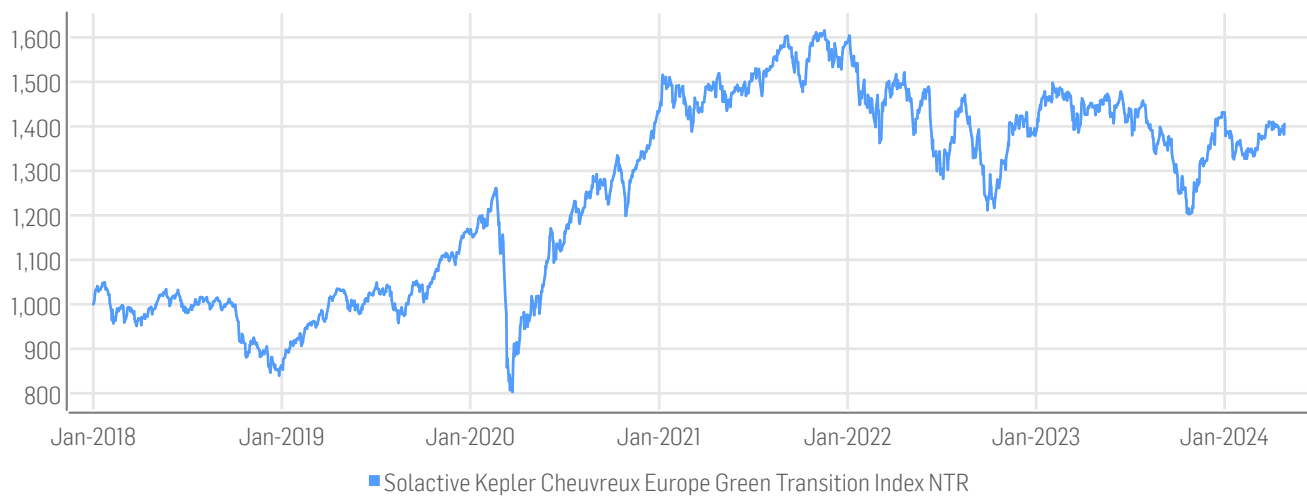
FACTSHEET - AS OF 26-Apr-2024

Solactive Kepler Cheuvreux Europe Green Transition Index NTR

DESCRIPTION

The index invests in a dynamic and selective way in stocks of European companies which are key players of the ecological transition (suppliers of ecological solutions and / or native of the ecological transition) and whose business models, products, services or production process take advantage of the challenges of the ecological transition.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBQ78	Base Value / Base Date	1000 Points / 01.01.2018
Bloomberg / Reuters	SOGREEN Index/ .SOGREEN	Last Price	1405.48
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 01.01.2018
Index Members	83		

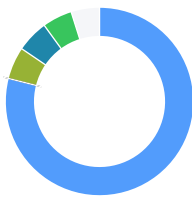
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.36%	2.97%	16.70%	-1.92%	-1.78%	40.55%
Performance (p.a.)						5.54%
Volatility (p.a.)	11.39%	10.46%	13.96%	14.36%	12.06%	17.88%
High	1410.51	1410.51	1431.04	1478.21	1430.96	1615.45
Low	1381.28	1327.13	1206.77	1202.87	1326.15	803.05
Sharpe Ratio*	-0.72	0.83	2.36	-0.41	-0.77	0.09
Max. Drawdown	-2.07%	-3.04%	-7.33%	-18.63%	-7.32%	-36.33%
VaR 95 \ 99				-23.4% \ -39.5%		-28.8% \ -48.1%
CVaR 95 \ 99				-32.7% \ -40.0%		-43.6% \ -74.0%

* 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 78.9%
- GBP 5.5%
- CHF 5.5%
- DKK 5.1%
- Others 4.9%



COMPOSITION BY COUNTRIES

- FR 21.2%
- DE 16.5%
- ES 12.9%
- IT 11.2%
- Others 38.2%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
IBERDROLA SA	IBE SQ Equity	ES	EUR	3.15%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	2.88%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.75%
COMPAGNIE DE SAINT GOBAIN SA	SGO FP Equity	FR	EUR	2.70%
SPIE SA	SPIE FP Equity	FR	EUR	2.64%
EDP ENERGIAS DE PORTUGAL SA	EDP PL Equity	PT	EUR	2.49%
HERA SPA	HER IM Equity	IT	EUR	2.25%
ENEL SPA	ENEL IM Equity	IT	EUR	2.19%
NEXANS	NEX FP Equity	FR	EUR	2.10%
ROCKWOOL A/S	ROCKB DC Equity	DK	DKK	2.04%

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