

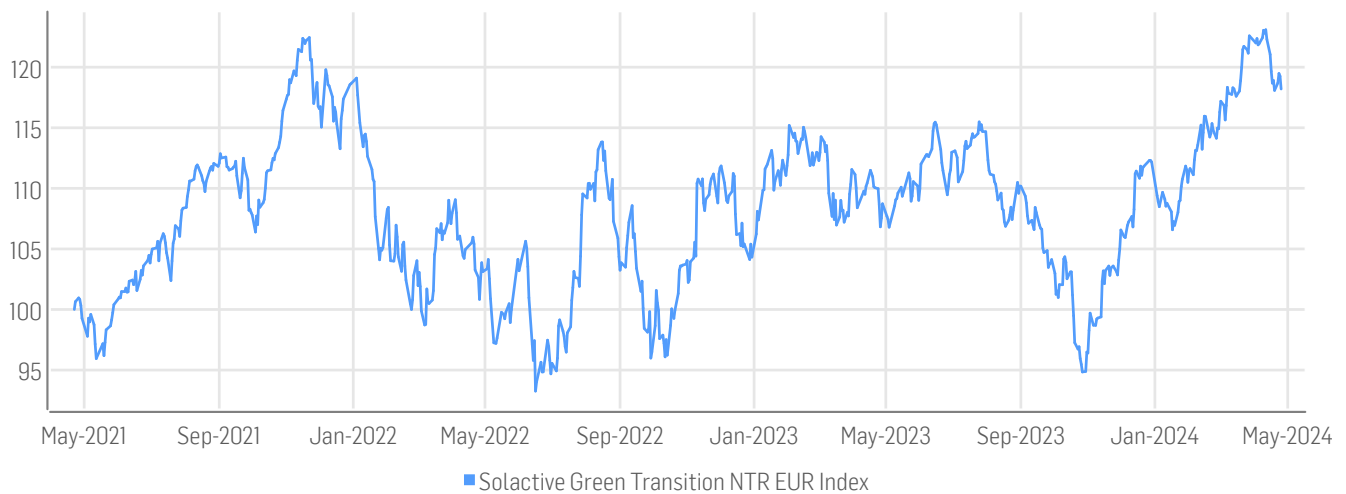
FACTSHEET - AS OF 25-Apr-2024

Solactive Green Transition NTR EUR Index

DESCRIPTION

Solactive Green Transition NTR EUR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC2G4 / SLOC2G	Base Value / Base Date	100 Points / 22.04.2021
Bloomberg / Reuters	SOLGTR Index/ .SOLGTR	Last Price	118.20
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 22.04.2021
Index Members	43		

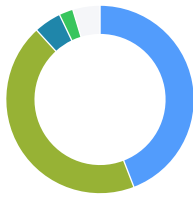
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.44%	6.72%	24.63%	8.71%	5.37%	18.20%
Performance (p.a.)						5.71%
Volatility (p.a.)	10.05%	11.85%	13.47%	13.94%	12.51%	17.87%
High	123.09	123.09	123.09	123.09	123.09	123.09
Low	118.08	110.50	94.89	94.84	106.58	93.26
Sharpe Ratio*	-2.97	2.22	3.89	0.35	1.09	0.10
Max. Drawdown	-4.07%	-4.07%	-5.10%	-17.88%	-4.99%	-23.84%
VaR 95 \ 99				-23.5% \ -32.7%		-28.8% \ -45.4%
CVaR 95 \ 99				-30.2% \ -37.8%		-38.9% \ -56.6%

* 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 44.1%
- USD 44.1%
- GBP 4.7%
- NOK 2.4%
- Others 4.7%



COMPOSITION BY COUNTRIES

- US 39.4%
- FR 11.8%
- NL 11.5%
- DE 9.4%
- Others 27.9%



TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NEXTERA ENERGY INC	NEE UN Equity	US	USD	2.53%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	2.49%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	2.48%
STMICROELECTRONICS NV	STMPA FP Equity	NL	EUR	2.47%
XYLEM INC	XYL UN Equity	US	USD	2.47%
DUERR AG	DUE GY Equity	DE	EUR	2.46%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	2.44%
DANAHER CORP	DHR UN Equity	US	USD	2.44%
VALEO SA	FR FP Equity	FR	EUR	2.42%
UNITED UTILITIES PLC	UU/ LN Equity	GB	GBP	2.41%

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