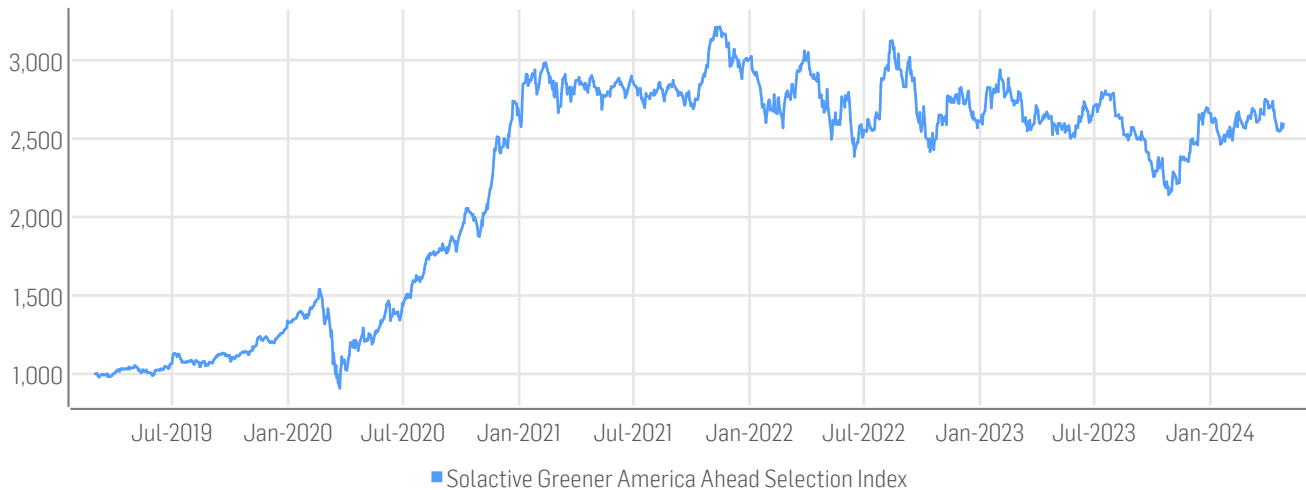


# FACTSHEET - AS OF 26-Apr-2024

## Solactive Greener America Ahead Selection Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCG87	Base Value / Base Date	1000 Points / 01.03.2019
Bloomberg / Reuters	SOUSG Index/ .SOUSG	Last Price	2593.52
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 01.03.2011
Index Members	45		

## STATISTICS

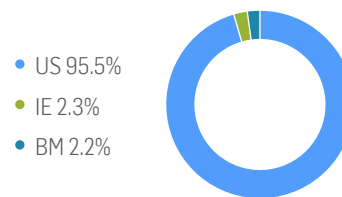
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.22%	3.23%	21.00%	1.67%	-2.73%	159.35%
Performance (p.a.)						20.30%
Volatility (p.a.)	19.58%	19.77%	22.07%	20.75%	19.27%	26.78%
High	2751.02	2751.02	2751.02	2805.10	2751.02	3212.94
Low	2546.88	2490.05	2159.39	2143.39	2463.94	909.61
Sharpe Ratio*	-2.72	0.43	1.90	-0.17	-0.70	0.56
Max. Drawdown	-7.42%	-7.42%	-8.66%	-23.59%	-7.59%	-40.92%
VaR 95 \ 99				-33.1% \ -45.7%		-38.3% \ -60.8%
CVaR 95 \ 99				-40.8% \ -51.3%		-59.4% \ -112.2%

\* 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 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NEXTERA ENERGY INC	NEE UN Equity	US	USD	2.44%
FIRST SOLAR INC	FSLR UW Equity	US	USD	2.44%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	2.41%
DOMINION ENERGY INC	D UN Equity	US	USD	2.41%
PUBLIC SVC ENTERPRISE	PEG UN Equity	US	USD	2.39%
DUKE ENERGY CORP	DUK UN Equity	US	USD	2.38%
ENERGY CORP	ETR UN Equity	US	USD	2.38%
XCEL ENERGY INC	XEL UW Equity	US	USD	2.37%
EVERSOURCE ENERGY	ES UN Equity	US	USD	2.37%
QUANTA SERVICES INC	PWR UN Equity	US	USD	2.37%

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