

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Kepler Cheuvreux Global Green Transition Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLODE88	Base Value / Base Date	1000 Points / 08.01.2018
Bloomberg / Reuters	/ .SGGREENN	Last Price	1464.69
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	USD	History	Available daily back to 08.01.2018
Index Members	38		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.54%	-3.87%	-4.92%	-30.50%	-15.74%	46.47%
Performance (p.a.)						6.27%
Volatility (p.a.)	20.68%	22.82%	23.54%	21.47%	22.57%	24.74%
High	1598.74	1625.55	1756.43	2189.71	1738.20	3650.48
Low	1438.28	1438.28	1438.28	1438.28	1438.28	798.49
Sharpe Ratio*	-3.23	-0.88	-0.64	-1.68	-2.05	0.04
Max. Drawdown	-10.04%	-11.52%	-18.11%	-34.32%	-17.25%	-60.60%
VaR 95 \ 99				-34.3% \ -45.2%		-37.1% \ -67.1%
CVaR 95 \ 99				-43.7% \ -57.4%		-55.3% \ -92.6%

\* 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

- CNH 34.8%
- USD 33.2%
- EUR 11.2%
- KRW 9.9%
- Others 10.8%



## COMPOSITION BY COUNTRIES

- CN 37.6%
- US 33.2%
- KR 9.9%
- DE 5.7%
- Others 13.6%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NEXTERA ENERGY PARTNERS LP	NEP UN Equity	US	USD	2.96%
ITRON INC	ITRI UW Equity	US	USD	2.95%
ERG SPA	ERG IM Equity	IT	EUR	2.92%
NORDEX SE	NDXI GY Equity	DE	EUR	2.87%
BLOOM ENERGY CORP	BE UN Equity	US	USD	2.87%
CLEARWAY ENERGY INC CLASS C	CWEN UN Equity	US	USD	2.85%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	2.85%
ARRAY TECHNOLOGIES INC	ARRY UQ Equity	US	USD	2.83%
FIRST SOLAR INC	FSLR UW Equity	US	USD	2.82%
ENCAVIS AG	ECV GY Equity	DE	EUR	2.79%

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