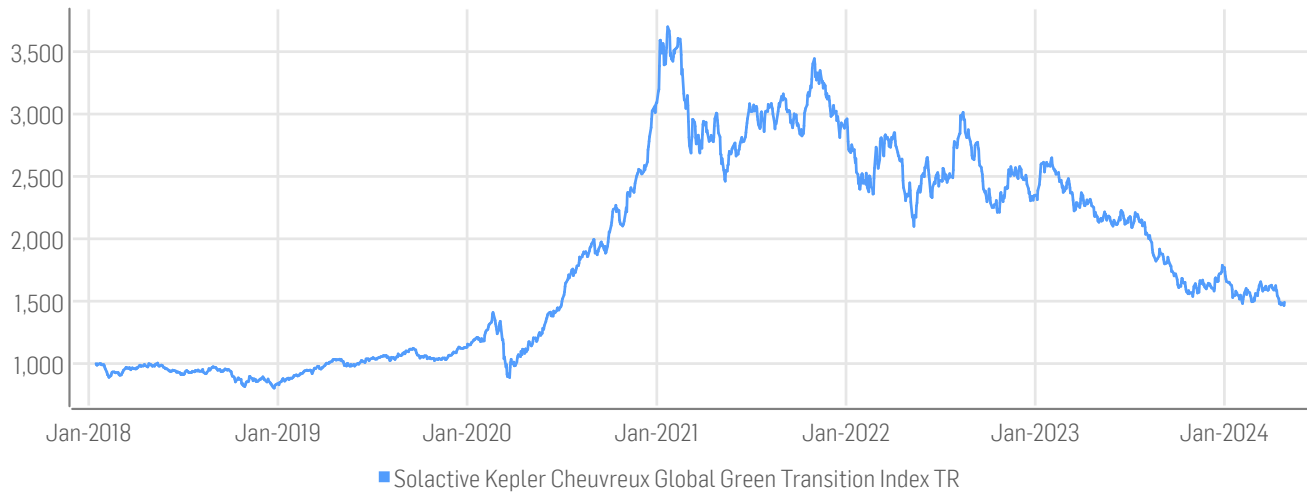


FACTSHEET - AS OF 26-Apr-2024

Solactive Kepler Cheuvreux Global Green Transition Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLODE96	Base Value / Base Date	1000 Points / 08.01.2018
Bloomberg / Reuters	/ .SGGREENT	Last Price	1491.71
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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%	-3.84%	-4.86%	-30.37%	-15.71%	49.17%
Performance (p.a.)						6.58%
Volatility (p.a.)	20.68%	22.80%	23.54%	21.47%	22.56%	24.74%
High	1628.24	1655.54	1788.32	2227.36	1769.76	3699.84
Low	1464.82	1464.82	1464.82	1464.82	1464.82	803.03
Sharpe Ratio*	-3.23	-0.88	-0.63	-1.68	-2.04	0.05
Max. Drawdown	-10.04%	-11.52%	-18.09%	-34.24%	-17.23%	-60.41%
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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