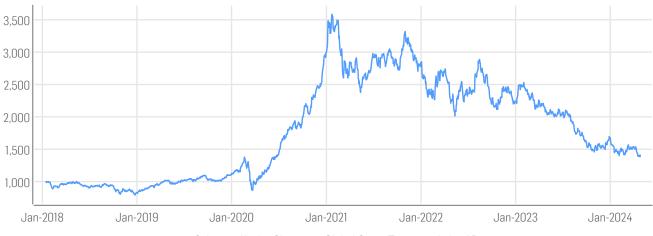


# FACTSHEET - AS OF 26-Apr-2024 Solactive Kepler Cheuvreux Global Green Transition Index AR

## DESCRIPTION

The index invests in a dynamic and selective way in stocks of European, US, Chinese, South Korean and Japanese 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**



Solactive Kepler Cheuvreux Global Green Transition Index AR

# CHARACTERISTICS

ISIN / WKN	DE000SL0DFA7	Base Value / Base Date	1000 Points / 08.01.2018
Bloomberg / Reuters	SGGREEN Index/ .SGGREEN	Last Price	1410.50
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted 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

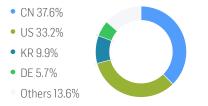
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.58%	-4.01%	-5.21%	-30.91%	-15.90%	41.05%
Performance (p.a.)						5.63%
Volatility (p.a.)	20.68%	22.82%	23.54%	21.47%	22.57%	24.74%
High	1540.23	1566.60	1694.79	2119.65	1677.18	3584.88
Low	1385.10	1385.10	1385.10	1385.10	1385.10	793.99
Sharpe Ratio*	-3.24	-0.90	-0.66	-1.70	-2.06	0.01
Max. Drawdown	-10.07%	-11.59%	-18.27%	-34.65%	-17.41%	-61.36%
VaR 95 \ 99				-34.3% \ -45.3%		-37.1% \ -67.2%
CVaR 95 \ 99				-43.8% \ -57.5%		-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**



## **COMPOSITION BY COUNTRIES**



## 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	NDX1 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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