

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Grüne Zukunft Index VT

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

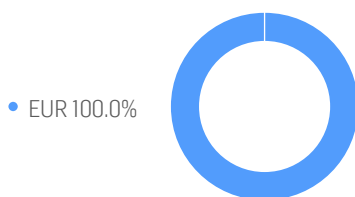
|                     |                            |                        |  |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN          | DE000SLODUD0 / SLODUD      | Base Value / Base Date | 100.0 Points / 04.02.2016              |
| Bloomberg / Reuters | SGRUEZUV Index / .SGRUEZUV | Last Price             | 126.93                                 |
| Index Calculator    | Solactive AG               | Dividends              | Reinvested                             |
| Index Type          | Excess Return              | Calculation            | 08:00 to 22:53 (CET), every 15 seconds |
| Index Currency      | EUR                        | History                | Available daily back to 04.02.2016     |
| Index Members       | 2                          |                        |  |

## STATISTICS

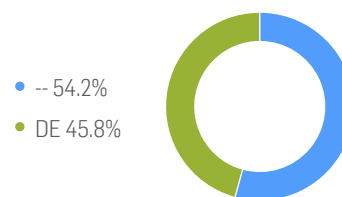
| EUR                | 30D    | 90D    | 180D   | 360D            | YTD    | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance        | -1.82% | 1.27%  | 3.22%  | -2.51%          | -1.37% | 26.93%          |
| Performance (p.a.) |        |        |        |                 |        | 2.94%           |
| Volatility (p.a.)  | 6.34%  | 5.74%  | 5.38%  | 5.53%           | 5.52%  | 5.62%           |
| High               | 129.40 | 129.40 | 129.40 | 131.73          | 129.40 | 142.94          |
| Low                | 126.31 | 124.45 | 122.96 | 122.96          | 124.45 | 98.75           |
| Sharpe Ratio*      | -3.77  | 0.23   | 0.51   | -1.17           | -1.46  | -0.17           |
| Max. Drawdown      | -2.39% | -2.39% | -3.47% | -6.66%          | -3.44% | -13.98%         |
| VaR 95 \ 99        |        |        |        | -9.4% \ -14.8%  |        | -9.0% \ -15.9%  |
| CVaR 95 \ 99       |        |        |        | -12.6% \ -16.5% |        | -13.5% \ -20.6% |

\* 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 (%) |
|-----------------------------------|----------|---------|----------|------------------|
| EUR-CASH                          | EUR-CASH | -       | EUR      | 54.24%           |
| SOLACTIVE GRUENE ZUKUNFT INDEX AR |          | DE      | EUR      | 45.76%           |

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