

FACTSHEET - AS OF 26-Jan-2022

Solactive Gruene Zukunft Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEDY0	Base Value / Base Date	1000 Points / 04.11.2015
Bloomberg / Reuters	/ .SGRUEZUP	Last Price	1870.39
Index Calculator	Solactive AG	Dividends	Not included
Index Type	PR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.11.2015
Index Members	40		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.13%	-10.28%	-4.74%	2.64%	-8.42%	87.04%
Performance (p.a.)						10.58%
Volatility (p.a.)	11.52%	14.03%	12.38%	12.66%	11.36%	14.98%
High	2062.48	2118.88	2118.88	2118.88	2062.48	2118.88
Low	1867.08	1867.08	1867.08	1779.70	1867.08	846.02
Sharpe Ratio*	-5.54	-2.50	-0.71	0.26	-6.19	0.74
Max. Drawdown	-9.47%	-11.88%	-11.88%	-11.88%	-9.47%	-30.41%
VaR 95 \ 99				-23.7% \ -32.7%		-22.1% \ -43.7%
CVaR 95 \ 99				-30.8% \ -45.0%		-36.0% \ -66.8%

* 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

- USD 45.2%
- EUR 16.4%
- GBP 8.6%
- NOK 7.1%
- Others 22.7%



COMPOSITION BY COUNTRIES

- US 39.8%
- FR 8.9%
- GB 8.6%
- NO 7.1%
- Others 35.5%



TOP COMPONENTS AS OF 26-Jan-2022

Company	Ticker	Country	Currency	Index Weight (%)
COMMERZBANK AG	CBK GY Equity	DE	EUR	3.29%
HOLMEN AB	HOLMB SS Equity	SE	SEK	3.13%
KLEPIERRE SA	LI FP Equity	FR	EUR	3.11%
KEYCORP	KEY UN Equity	US	USD	3.08%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	3.04%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	3.03%
ESSENTIAL UTILITIES INC	WTRG UN Equity	US	USD	2.94%
CENTENE	CNC UN Equity	US	USD	2.94%
SEVERN TRENT PLC	SVT LN Equity	GB	GBP	2.93%
WEYERHAEUSER CO	WY UN Equity	US	USD	2.87%

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