

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Green Building Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFAS5 / SLOFAS	Base Value / Base Date	1000 Points / 29.03.2022
Bloomberg / Reuters	/ .SOLGRNRN	Last Price	948.68
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 29.03.2022
Index Members	88		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.31%	2.70%	24.30%	16.66%	-0.36%	-5.27%
Performance (p.a.)						-2.58%
Volatility (p.a.)	14.53%	12.66%	15.88%	15.94%	12.87%	17.18%
High	966.43	966.43	966.43	966.43	966.43	1001.49
Low	910.35	904.02	767.00	753.73	904.02	694.00
Sharpe Ratio*	-1.39	0.48	3.16	0.73	-0.50	-0.46
Max. Drawdown	-5.80%	-5.80%	-5.80%	-15.74%	-5.80%	-30.70%
VaR 95 \ 99				-26.8% \ -36.0%		-28.2% \ -36.9%
CVaR 95 \ 99				-31.7% \ -36.9%		-34.5% \ -43.6%

\* 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

- USD 46.3%
- JPY 17.2%
- EUR 13.5%
- SGD 5.1%
- Others 17.9%



## COMPOSITION BY COUNTRIES

- US 41.9%
- JP 17.2%
- IE 7.9%
- FR 7.4%
- Others 25.5%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TRANE TECHNOLOGIES PLC	TT UN Equity	IE	USD	4.35%
CARLISLE COS INC	CSL UN Equity	US	USD	4.30%
CARRIER GLOBAL CORP	CARR UN Equity	US	USD	4.25%
OTIS WORLDWIDE CORP	OTIS UN Equity	US	USD	3.98%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	3.82%
OWENS CORNING INC	OC UN Equity	US	USD	3.72%
DAIKIN INDUSTRIES LTD ORD	6367 JT Equity	JP	JPY	3.69%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	3.57%
LENNOX INTL	LII UN Equity	US	USD	3.21%
SEGRO PLC	SGRO LN Equity	GB	GBP	2.96%

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