

FACTSHEET - AS OF 26-Apr-2024

Solactive Green Building Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFAT3 / SLOFAT	Base Value / Base Date	1000 Points / 29.03.2022
Bloomberg / Reuters	/ .SOLGRNRT	Last Price	963.84
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 29.03.2022
Index Members	88		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.27%	2.96%	24.77%	17.53%	-0.10%	-3.80%
Performance (p.a.)						-1.85%
Volatility (p.a.)	14.57%	12.69%	15.90%	15.95%	12.90%	17.18%
High	981.53	981.53	981.53	981.53	981.53	1001.91
Low	924.70	916.22	776.33	762.82	916.22	697.00
Sharpe Ratio*	-1.36	0.57	3.23	0.78	-0.43	-0.42
Max. Drawdown	-5.79%	-5.79%	-5.79%	-15.60%	-5.79%	-30.43%
VaR 95 \ 99				-26.8% \ -36.0%		-28.2% \ -36.9%
CVaR 95 \ 99				-31.6% \ -36.9%		-34.4% \ -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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