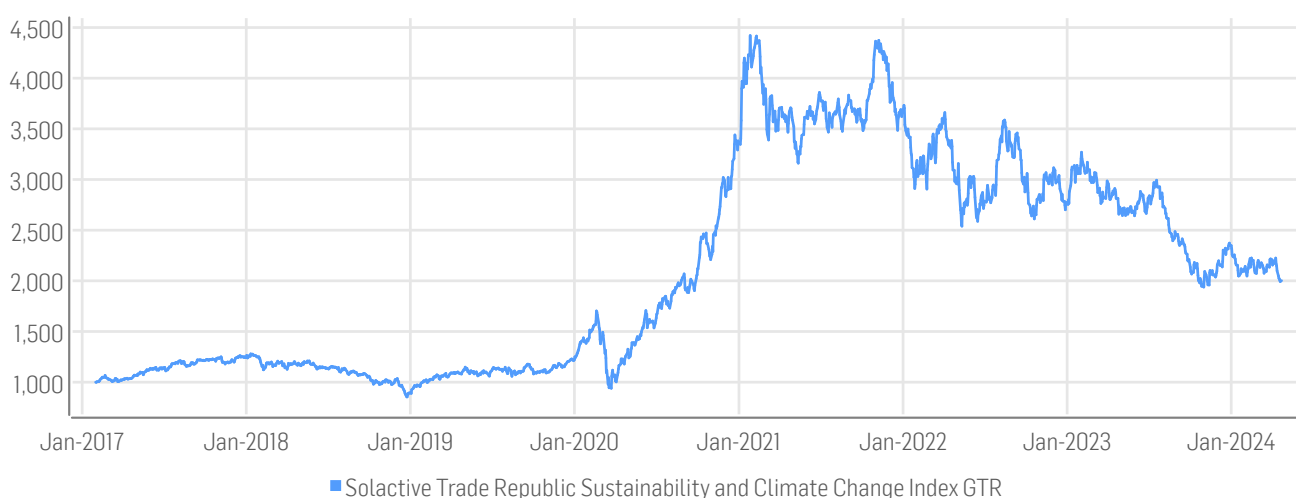


Solactive Trade Republic Sustainability and Climate Change Index GTR

DESCRIPTION

Representation of companies that are expected to have a positive climate change and environmental impact. This includes companies from the following industries: Electric vehicle economy, smart energy & alternative power, hydrogen, wind power, solar energy, environmental services and food innovation

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOGL03 / SLOGL0	Base Value / Base Date	1000 Points / 31.01.2017
Bloomberg / Reuters	/ .SOLSTCLT	Last Price	2001.99
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 31.01.2017
Index Members	36		

FACTSHEET - AS OF 22-Apr-2024
Solactive Trade Republic Sustainability and Climate Change Index GTR

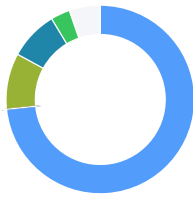
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.89%	-5.53%	-0.26%	-26.62%	-14.74%	100.20%
Performance (p.a.)						10.09%
Volatility (p.a.)	23.63%	24.74%	26.46%	24.74%	23.88%	29.09%
High	2224.92	2225.40	2372.52	2993.27	2348.21	4421.04
Low	1992.85	1992.85	1938.14	1938.14	1992.85	854.42
Sharpe Ratio*	-2.68	-1.05	-0.22	-1.30	-1.89	0.16
Max. Drawdown	-10.43%	-10.45%	-16.00%	-35.25%	-15.13%	-56.16%
VaR 95 \ 99				-39.7% \ -56.0%		-43.4% \ -75.5%
CVaR 95 \ 99				-49.3% \ -63.4%		-66.1% \ -112.8%

* 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).

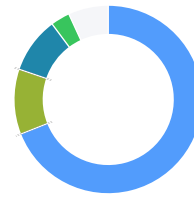
COMPOSITION BY CURRENCIES

- USD 73.3%
- EUR 9.6%
- CAD 8.4%
- NOK 3.3%
- Others 5.3%



COMPOSITION BY COUNTRIES

- US 69.0%
- CA 11.2%
- DE 9.6%
- NO 3.3%
- Others 6.9%



TOP COMPONENTS AS OF 22-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
FIRST SOLAR INC	FSLR UW Equity	US	USD	5.75%
GENERAL ELECTRIC CO	GE UN Equity	US	USD	5.70%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	5.52%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	5.44%
NORDEX SE	NDX1 GY Equity	DE	EUR	5.18%
FORD MOTOR CO	F UN Equity	US	USD	4.51%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	4.44%
PLUG POWER INC	PLUG UR Equity	US	USD	4.38%
WASTE CONNECTIONS INC	WCN CT Equity	CA	CAD	4.36%
BEYOND MEAT INC	BYND UW Equity	US	USD	4.07%

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