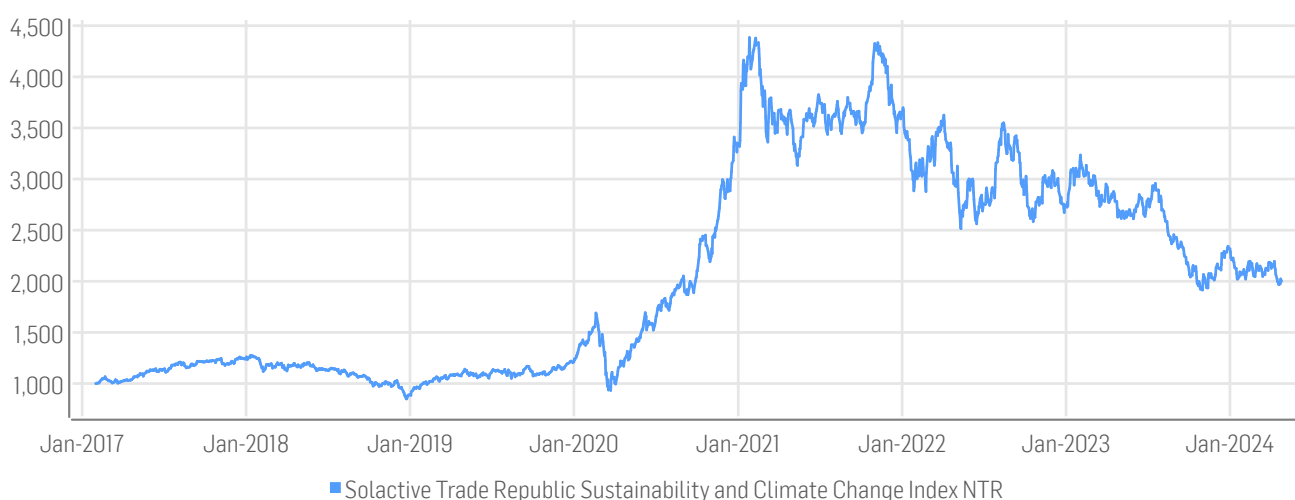


## Solactive Trade Republic Sustainability and Climate Change Index NTR

### 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	DE000SLOGLZ5 / SLOGLZ	Base Value / Base Date	1000 Points / 31.01.2017
Bloomberg / Reuters	/ .SOLSTCLN	Last Price	1999.91
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 31.01.2017
Index Members	36		

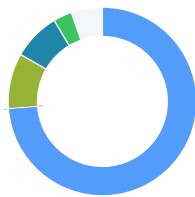
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.05%	-3.03%	4.00%	-25.19%	-13.74%	99.99%
Performance (p.a.)						10.06%
Volatility (p.a.)	24.35%	24.83%	26.46%	24.77%	23.90%	29.09%
High	2195.18	2196.40	2342.44	2958.14	2318.42	4384.26
Low	1966.09	1966.09	1914.15	1914.15	1966.09	849.67
Sharpe Ratio*	-2.14	-0.69	0.11	-1.24	-1.76	0.16
Max. Drawdown	-10.44%	-10.49%	-16.07%	-35.29%	-15.20%	-56.34%
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).

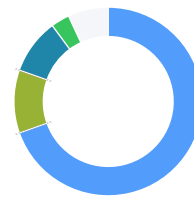
## COMPOSITION BY CURRENCIES

- USD 73.8%
- EUR 9.5%
- CAD 8.2%
- NOK 3.2%
- Others 5.4%



## COMPOSITION BY COUNTRIES

- US 69.6%
- CA 10.8%
- DE 9.5%
- NO 3.2%
- Others 6.9%



## TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
GENERAL ELECTRIC CO	GE UN Equity	US	USD	6.04%
FIRST SOLAR INC	FSLR UW Equity	US	USD	5.65%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	5.58%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	5.49%
NORDEX SE	NDX1 GY Equity	DE	EUR	5.07%
FORD MOTOR CO	F UN Equity	US	USD	4.48%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	4.42%
WASTE CONNECTIONS INC	WCN CT Equity	CA	CAD	4.27%
BEYOND MEAT INC	BYND UW Equity	US	USD	4.14%
PLUG POWER INC	PLUG UR Equity	US	USD	4.13%

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