

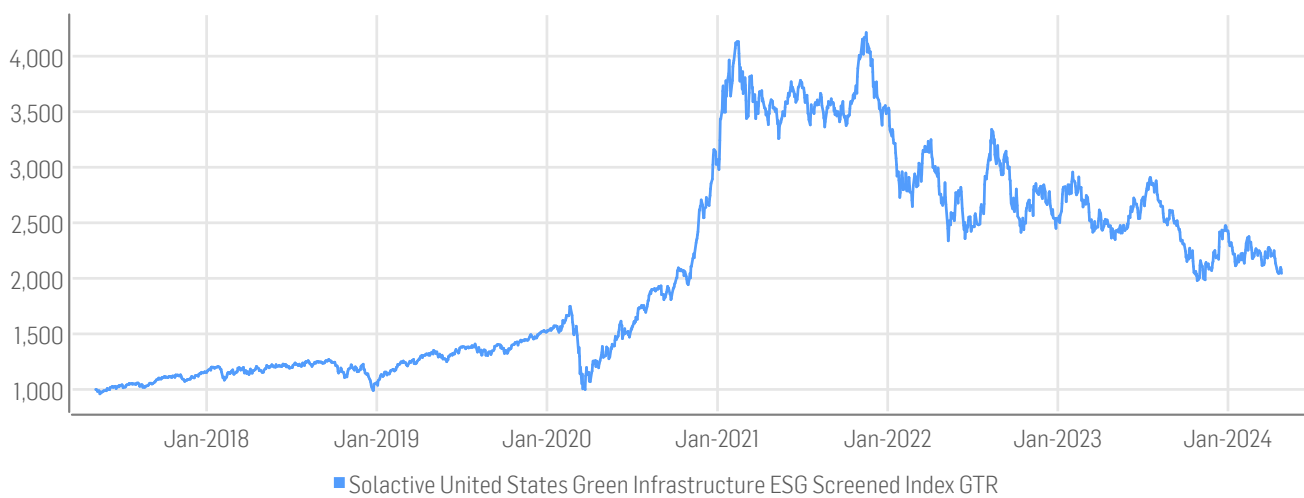
FACTSHEET - AS OF 25-Apr-2024

Solactive United States Green Infrastructure ESG Screened Index GTR

DESCRIPTION

Representation of companies that have business exposure in the production, generation, or distribution of green energy or are engaged in the establishment of a sustainable infrastructure to enable the use of renewable energy. This includes the following industries: Green mobility, green fuel, green energy, green wholesale power, environmental services and pollution control

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOGNCO / SLOGNC	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	SOLUSGIT Index/ .SOLUSGIT	Last Price	2044,54
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 08.05.2017
Index Members	48		

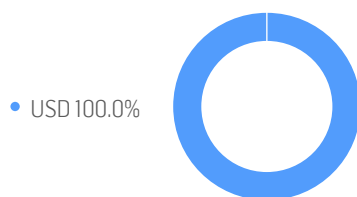
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STATISTICS

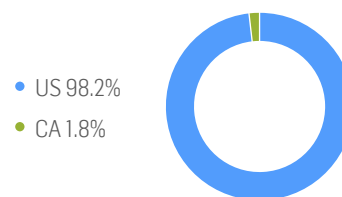
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.34%	-5.51%	3.28%	-15.01%	-15.77%	104.45%
Performance (p.a.)						10.81%
Volatility (p.a.)	24.23%	27.99%	30.75%	28.14%	27.16%	30.08%
High	2278.03	2376.36	2474.00	2907.79	2427.34	4212.80
Low	2044.51	2044.51	1986.67	1979.68	2044.51	959.74
Sharpe Ratio*	-2.49	-0.92	0.05	-0.73	-1.71	0.18
Max. Drawdown	-10.25%	-13.96%	-17.36%	-31.92%	-15.77%	-53.01%
VaR 95 \ 99				-41.8% \ -53.4%		-47.4% \ -73.5%
CVaR 95 \ 99				-52.7% \ -72.4%		-68.2% \ -113.8%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MONTROSE ENVIRONMENTAL GROUP INC	MEG UN Equity	US	USD	3.33%
ITRON INC	ITRI UN Equity	US	USD	3.14%
AZZ INC	AZZ UN Equity	US	USD	3.04%
INGERSOLL-RAND INC	IR UN Equity	US	USD	2.84%
PARKER HANNIFIN CORP	PH UN Equity	US	USD	2.81%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	2.80%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	2.78%
CHART INDUSTRIES INC	GTLS UN Equity	US	USD	2.78%
XYLEM INC	XYL UN Equity	US	USD	2.74%
CLEAN HARBORS INC	CLH UN Equity	US	USD	2.73%

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