

FACTSHEET - AS OF 22-May-2024

The Cleantech Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA48L0 / SLA48L	Base Value / Base Date	1854.15 / 02.01.2018
Bloomberg / Reuters	CTIUS Index / .CTIUS	Last Price	2789.88
Index Calculator	Cleantech	Dividends	Not included (Price index)
Index Type	Developed Markets	Calculation	08:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 02.01.2018
Index Members	49		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.86%	8.84%	19.68%	6.78%	5.93%	50.47%
Performance (p.a.)						6.61%
Volatility (p.a.)	11.66%	13.03%	16.56%	18.10%	15.76%	23.45%
High	2789.88	2789.88	2789.88	2830.36	2789.88	3749.35
Low	2539.48	2518.67	2320.57	2085.45	2398.70	1444.09
Sharpe Ratio*	17.91	2.74	2.34	0.09	0.65	0.06
Max. Drawdown	-1.28%	-6.78%	-9.79%	-26.32%	-8.92%	-44.38%
VaR 95 \ 99				-28.6% \ -45.8%		-36.8% \ -58.8%
CVaR 95 \ 99				-38.2% \ -49.5%		-55.5% \ -94.0%

* 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).

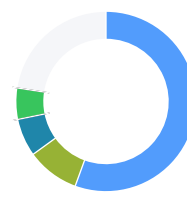
COMPOSITION BY CURRENCIES

- USD 62.0%
- EUR 14.7%
- CHF 9.5%
- DKK 5.6%
- Others 8.3%



COMPOSITION BY COUNTRIES

- US 55.6%
- CH 9.5%
- IE 6.8%
- GB 5.6%
- Others 22.6%



TOP COMPONENTS AS OF 22-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
ABB LTD-REG	ABBN SE Equity	CH	CHF	5.44%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	5.17%
WOODWARD INC	WWD UW Equity	US	USD	4.51%
XYLEM INC	XYL UN Equity	US	USD	3.98%
BADGER METER INC	BMI UN Equity	US	USD	3.95%
JOHNSON CONTROLS INTERNATIONAL PLC	JCI UN Equity	IE	USD	3.67%
DONALDSON CO INC	DCI UN Equity	US	USD	3.66%
ITRON INC	ITRI UW Equity	US	USD	3.51%
ENERSYS	ENS UN Equity	US	USD	3.37%
ANSYS INC	ANSS UW Equity	US	USD	3.33%

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