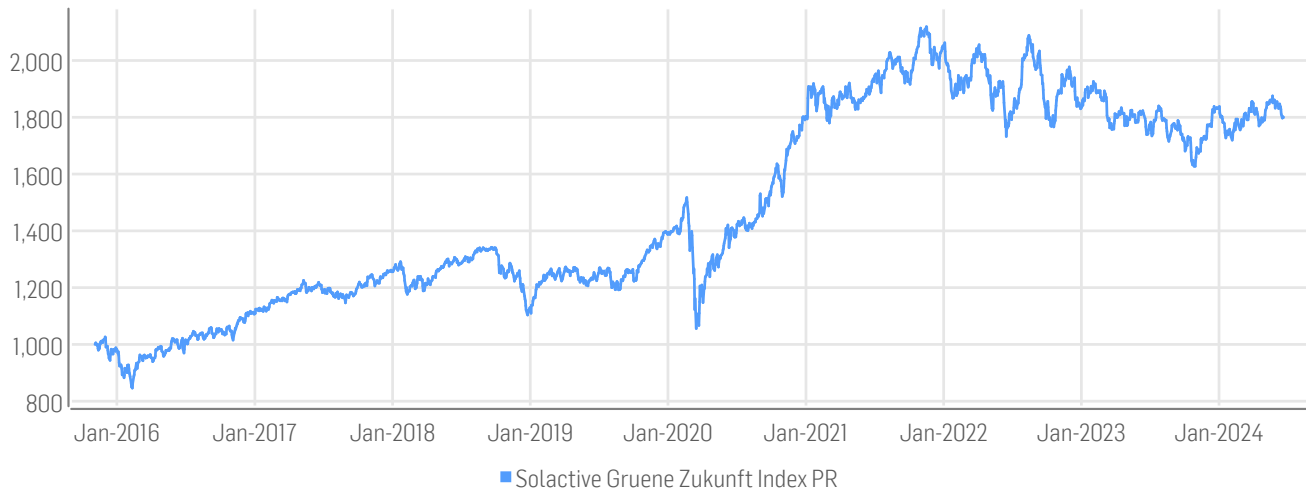


FACTSHEET - AS OF 20-Jun-2024

Solactive Grüne Zukunft Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEDY0	Base Value / Base Date	1000 Points / 04.11.2015
Bloomberg / Reuters	/ .SGRUEZUP	Last Price	1798.94
Index Calculator	Solactive AG	Dividends	Not included
Index Type	PR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.11.2015
Index Members	39		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.26%	-1.75%	-1.80%	3.39%	-1.73%	79.89%
Performance (p.a.)						7.04%
Volatility (p.a.)	10.30%	10.15%	10.24%	11.06%	10.40%	14.54%
High	1875.39	1875.39	1875.39	1875.39	1875.39	2118.88
Low	1797.10	1769.28	1719.41	1627.43	1719.41	846.02
Sharpe Ratio*	-3.58	-1.04	-0.71	-0.02	-0.70	0.23
Max. Drawdown	-4.17%	-4.64%	-6.45%	-11.55%	-6.45%	-30.41%
VaR 95 \ 99				-18.9% \ -28.4%		-22.1% \ -42.3%
CVaR 95 \ 99				-24.3% \ -29.7%		-34.4% \ -61.1%

* 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 37.2%
- EUR 25.7%
- JPY 7.6%
- GBP 7.5%
- Others 22.0%



COMPOSITION BY COUNTRIES

- US 34.8%
- IE 8.4%
- JP 7.6%
- GB 7.5%
- Others 41.7%



TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
FIRST SOLAR INC	FSLR UW Equity	US	USD	4.23%
EQT AB	EQT SS Equity	SE	SEK	3.83%
MANULIFE FINANCIAL CORP	MFC CT Equity	CA	CAD	3.38%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	3.29%
DUOLINGO INC	DUOL UW Equity	US	USD	3.11%
DS SMITH PLC	SMDS LN Equity	GB	GBP	3.10%
KINGSPAN GROUP PLC	KSP ID Equity	IE	EUR	3.07%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	3.01%
ASR NEDERLAND NV	ASRNL NA Equity	NL	EUR	2.97%
FUJIFILM HOLDINGS CORP ORD	4901 JT Equity	JP	JPY	2.93%

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