

# FACTSHEET - AS OF 30-Oct-2020

## Solactive Global Solar Total Return Index

### DESCRIPTION

The Solactive Global Solar is an index of the 20 largest companies in the global solar energy sector. The index is divided into the sectors solar energy (15 members, 75 percent weighting) and silicon (5 members, 25 percent weighting). The index members are weighted according to market capitalization with a minimum weight of 2 percent and a maximum weight of 20 percent. The index is adjusted semi-annually and calculated as a total return index in Euro.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

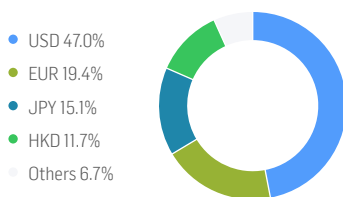
ISIN / WKN	DE000A0JZD43 / A0JZD4	Base Value / Base Date	100 Points / 15.08.2007
Bloomberg / Reuters	SBOXGSOL Index / .SBOXGSOL	Last Price	53.31
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 15.08.2007
Index Members	20		

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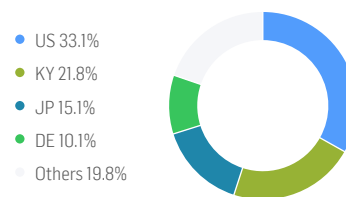
**STATISTICS**

	30D	90D	180D	360D	YTD	Since Inception
Performance	7.57%	45.26%	84.34%	66.80%	64.59%	-43.85%
Performance (p.a.)	-	-	-	-	-	-4.28%
Volatility (p.a.)	37.46%	31.55%	27.78%	34.87%	37.59%	35.78%
High	58.28	58.28	58.28	58.28	58.28	148.42
Low	49.56	37.68	28.87	22.53	22.53	11.23
Sharpe Ratio	3.83	11.27	8.87	1.96	2.19	-0.11
Max. Drawdown	-9.69%	-9.69%	-9.69%	-41.90%	-41.90%	-92.43%
VaR 95 \ 99				-48.5% \ -163.9%		-53.2% \ -102.0%
CVaR 95 \ 99				-96.1% \ -172.2%		-88.2% \ -152.6%

**Composition by Currencies**



**Composition by Countries**



**TOP COMPONENTS AS OF 30-Oct-2020**

Company	Ticker	Country	Currency	Index Weight (%)
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	12.97%
FIRST SOLAR INC	FSLR UW Equity	US	USD	10.27%
XINYI SOLAR HOLDINGS LTD	968 HK Equity	KY	HKD	9.07%
JINKOSOLAR HOLDING CO-ADR	JKS UN Equity	KY	USD	6.17%
SUNRUN INC	RUN UW Equity	US	USD	5.98%
SUMCO CORP	3436 JT Equity	JP	JPY	5.51%
MITSUBISHI MATERIALS CORP	5711 JT Equity	JP	JPY	5.44%
WACKER CHEMIE AG	WCH GY Equity	DE	EUR	4.42%
TOKUYAMA CORPORATION	4043 JT Equity	JP	JPY	4.18%
NEOEN SA	NEOEN FP Equity	FR	EUR	3.99%
DAQO NEW ENERGY CORP-ADR	DQ UN Equity	KY	USD	3.96%
SUNPOWER CORP-CLASS A	SPWR UW Equity	US	USD	3.93%
SCATEC SOLAR ASA	SSO NO Equity	NO	NOK	3.78%
CANADIAN SOLAR INC	CSIQ UW Equity	CA	USD	3.69%
ENCAVIS AG	CAP GY Equity	DE	EUR	3.64%

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