

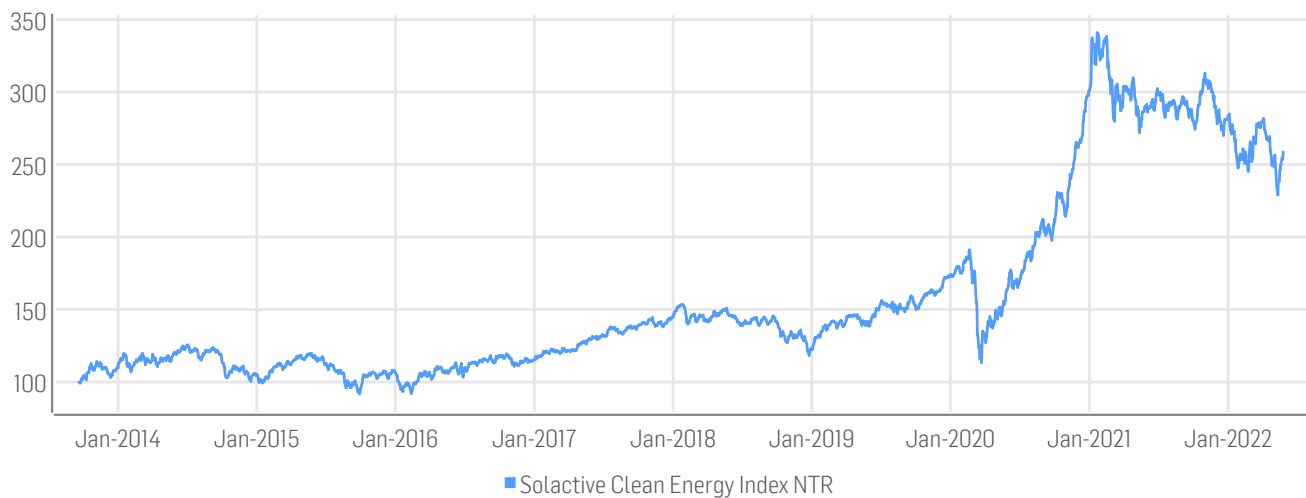
FACTSHEET - AS OF 26-May-2022

Solactive Clean Energy Index NTR

DESCRIPTION

The Solactive Clean Energy Index NTR aims to track the performance of a basket of stocks of companies that are actively engaged in the international clean energy industry. The index is calculated as a NTR version in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAVN3 / SLOAVN	Base Value / Base Date	100 Points / 20.09.2013
Bloomberg / Reuters	SOLCLNEN Index / .SOLCLNEN	Last Price	258.71
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 20.09.2013
Index Members	62		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.70%	1.22%	-10.66%	-10.57%	-8.45%	158.71%
Performance (p.a.)						11.57%
Volatility (p.a.)	29.95%	25.37%	23.04%	19.36%	23.90%	18.52%
High	258.71	281.69	290.19	312.82	284.84	340.93
Low	228.97	228.97	228.97	228.97	228.97	91.75
Sharpe Ratio*	1.83	0.17	-0.92	-0.59	-0.86	0.58
Max. Drawdown	-10.69%	-18.72%	-21.10%	-26.80%	-19.61%	-40.72%
VaR 95 \ 99				-29.9% \ -41.3%		-27.6% \ -50.0%
CVaR 95 \ 99				-39.7% \ -64.0%		-42.9% \ -76.1%

* 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).

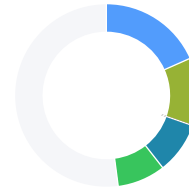
COMPOSITION BY CURRENCIES

- EUR 34.6%
- USD 22.8%
- JPY 12.0%
- CAD 6.2%
- Others 24.5%



COMPOSITION BY COUNTRIES

- US 18.4%
- JP 12.0%
- ES 9.1%
- DE 8.5%
- Others 52.1%



TOP COMPONENTS AS OF 26-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
FUGRO NV	FUR NA Equity	NL	EUR	2.61%
SMA SOLAR TECHNOLOGY AG	S92 GY Equity	DE	EUR	2.38%
ENCAVIS AG	ECV GY Equity	DE	EUR	2.21%
ACCIONA SA	ANA SQ Equity	ES	EUR	2.11%
SUBSEA 7 SA	SUBC NO Equity	LU	NOK	2.00%
ERG SPA	ERG IM Equity	IT	EUR	1.96%
NEOEN SA	NEOEN FP Equity	FR	EUR	1.96%
IBERDROLA SA	IBE SQ Equity	ES	EUR	1.96%
SAIPEM SPA	SPM IM Equity	IT	EUR	1.94%
ALFEN NV	ALFEN NA Equity	NL	EUR	1.94%

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