

FACTSHEET - AS OF 23-Mar-2023

Solactive Bespoke Renewable US Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC689	Base Value / Base Date	53.25 Points / 10.02.2021
Bloomberg / Reuters	SOLRENUS Index/ .SOLRENUS	Last Price	33.60
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 10.02.2021
Index Members	38		

STATISTICS

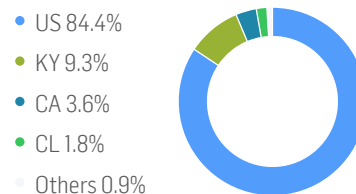
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.45%	0.45%	-10.40%	-13.18%	3.42%	-36.90%
Performance (p.a.)						-19.60%
Volatility (p.a.)	37.32%	33.44%	36.42%	41.15%	33.67%	42.32%
High	37.21	38.19	39.02	43.19	38.19	53.58
Low	32.30	31.81	31.81	28.45	31.81	28.45
Sharpe Ratio*	-1.05	-0.08	-0.67	-0.44	0.34	-0.57
Max. Drawdown	-13.20%	-15.42%	-18.48%	-29.19%	-15.42%	-46.90%
VaR 95 \ 99				-64.9% \ -108.5%		-71.0% \ -106.4%
CVaR 95 \ 99				-87.1% \ -117.3%		-90.3% \ -117.1%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
FIRST SOLAR INC	FSLR UW Equity	US	USD	8.61%
QUANTA SERVICES INC	PWR UN Equity	US	USD	8.35%
ALBEMARLE CORP	ALB UN Equity	US	USD	7.28%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	6.82%
ACUITY BRANDS INC	AYI UN Equity	US	USD	6.34%
TESLA INC	TSLA UW Equity	US	USD	4.47%
PACCAR INC	PCAR UW Equity	US	USD	4.20%
DAQO NEW ENERGY CORP-ADR	DQ UN Equity	KY	USD	4.01%
BLOOM ENERGY CORP	BE UN Equity	US	USD	3.71%
SOLAREDGE TECHNOLOGIES INC	SEDG UW Equity	US	USD	3.65%
CUMMINS INC	CMI UN Equity	US	USD	3.57%
CANADIAN SOLAR INC	CSIQ UW Equity	CA	USD	3.56%
SUNPOWER CORP-CLASS A	SPWR UW Equity	US	USD	2.92%

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Company	Ticker	Country	Currency	Index Weight (%)
WOLFSPEED INC	WOLF UN Equity	US	USD	2.87%
PLUG POWER INC	PLUG UR Equity	US	USD	2.67%
JINKOSOLAR HOLDING CO-ADR	JKS UN Equity	KY	USD	2.44%
ON SEMICONDUCTOR CORPORATION	ON UW Equity	US	USD	2.20%
QUIMICA Y MINERA CHIL-SP ADR	SQM UN Equity	CL	USD	1.82%
SUNNOVA ENERGY INTERNATIONAL INC	NOVA UN Equity	US	USD	1.77%
XPENG INC - ADR	XPEV UN Equity	KY	USD	1.71%
ADVANCED ENERGY INDUSTRIES INC	AEIS UW Equity	US	USD	1.43%
HEXCEL	HXL UN Equity	US	USD	1.32%
LIVENT CORP	LTHM UN Equity	US	USD	1.28%
ORMAT TECHNOLOGIES INC	ORA UN Equity	US	USD	1.17%
NIO INC - ADR	NIO UN Equity	KY	USD	1.17%
ENERSYS	ENS UN Equity	US	USD	1.15%
SUNRUN INC	RUN UW Equity	US	USD	1.10%
CLEARWAY ENERGY INC CLASS C	CWEN UN Equity	US	USD	1.05%
POWER INTEGRATIONS INC	POWI UW Equity	US	USD	0.99%
ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC	AY UW Equity	GB	USD	0.94%
NEXTERA ENERGY PARTNERS LP	NEP UN Equity	US	USD	0.93%
FUELCELL ENERGY INC.	FCEL UQ Equity	US	USD	0.91%
ARCOSA INC	ACA UN Equity	US	USD	0.91%
UNIVERSAL DISPLAY CORP	OLED UW Equity	US	USD	0.79%
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL INC	HASI UN Equity	US	USD	0.63%
ITRON INC	ITRI UW Equity	US	USD	0.49%
TPI COMPOSITES INC	TPIC UQ Equity	US	USD	0.38%
VICOR CORP	VICR UW Equity	US	USD	0.37%

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