

FACTSHEET - AS OF 20-May-2022

Solactive European Renewables Stock GTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

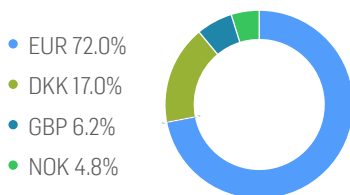
ISIN / WKN	DE000SLOC7T6 / SLOC7T	Base Value / Base Date	100 Points / 04.01.2016
Bloomberg / Reuters	SOLEUREG Index / .SOLEUREG	Last Price	334.57
Index Calculator	Solactive AG	Dividends	Included
Index Type	Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.01.2016
Index Members	24		

STATISTICS

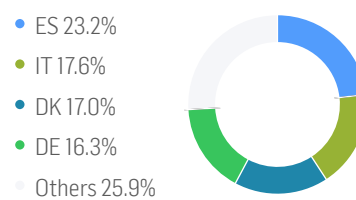
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.28%	10.44%	-4.33%	-6.08%	-2.72%	234.57%
Performance (p.a.)						20.86%
Volatility (p.a.)	28.37%	33.87%	30.28%	25.80%	32.05%	21.21%
High	353.22	356.10	356.10	372.16	356.10	432.88
Low	310.33	297.15	297.11	297.11	297.11	88.40
Sharpe Ratio*	-1.68	1.48	-0.26	-0.22	-0.20	1.01
Max. Drawdown	-12.14%	-12.85%	-16.55%	-20.17%	-14.62%	-33.76%
VaR 95 \ 99				-43.3% \ -69.8%		-32.1% \ -60.3%
CVaR 95 \ 99				-58.3% \ -77.2%		-51.9% \ -89.0%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 20-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
ENEL SPA	ENEL IM Equity	IT	EUR	15.24%
IBERDROLA SA	IBE SQ Equity	ES	EUR	13.31%
RWE AG	RWE GY Equity	DE	EUR	11.16%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	9.62%
ORSTED A/S	ORSTED DC Equity	DK	DKK	7.39%
NESTE CORPORATION	NESTE FH Equity	FI	EUR	6.43%
SSE PLC	SSE LN Equity	GB	GBP	5.02%
SIEMENS GAMESA RENEWABLE ENERGY	SGRE SQ Equity	ES	EUR	4.40%
EDP ENERGIAS DE PORTUGAL SA	EDP PL Equity	PT	EUR	4.03%
NEL ASA	NEL NO Equity	NO	NOK	3.13%
SOLARIA ENERGIA Y MEDIO AMBI	SLR SQ Equity	ES	EUR	2.33%
PRYSMIAN SPA	PRY IM Equity	IT	EUR	2.33%
NORDEX SE	NDX1 GY Equity	DE	EUR	1.83%

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Company	Ticker	Country	Currency	Index Weight (%)
ALFEN NV	ALFEN NA Equity	NL	EUR	1.76%
WACKER CHEMIE AG	WCH GY Equity	DE	EUR	1.74%
ACCIONA SA	ANA SQ Equity	ES	EUR	1.61%
EDP RENOVAVEIS SA	EDPR PL Equity	ES	EUR	1.59%
ENCAVIS AG	ECV GY Equity	DE	EUR	1.56%
VERBUND AG	VER AV Equity	AT	EUR	1.41%
CERES POWER HOLDINGS PLC	CWR LN Equity	GB	GBP	1.20%
SCATEC ASA	SCATC NO Equity	NO	NOK	1.11%
NEOEN SA	NEOEN FP Equity	FR	EUR	0.91%
AKER CARBON CAPTURE ASA	ACC NO Equity	NO	NOK	0.57%
NEXANS	NEX FP Equity	FR	EUR	0.34%

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