

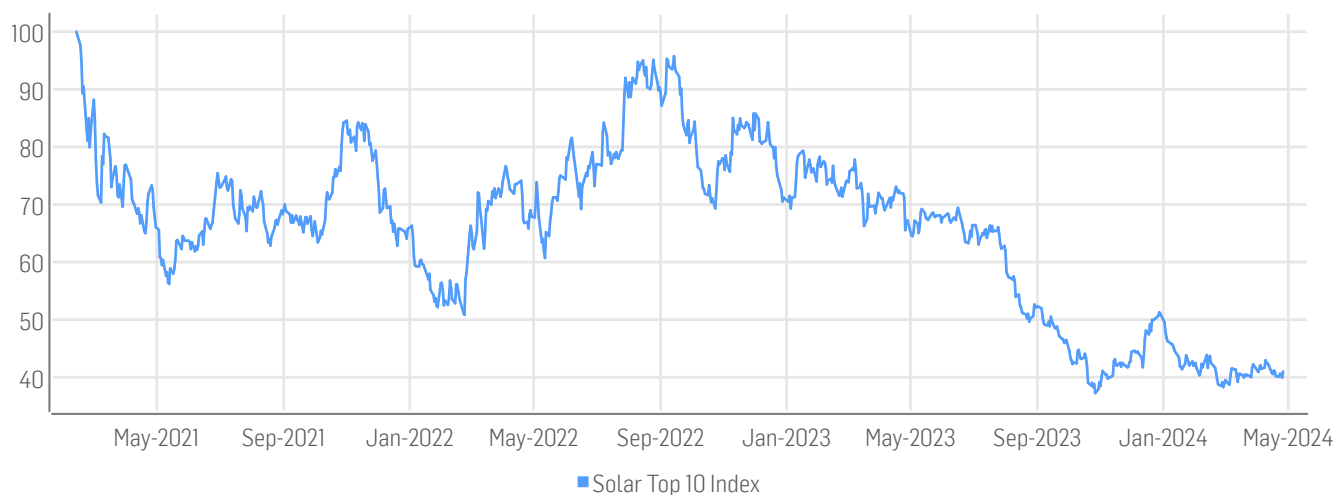
# FACTSHEET - AS OF 26-Apr-2024

## Solar Top 10 Index

### DESCRIPTION

The "Solar Top 10 Index" summarizes promising players from the solar industry. These include international manufacturers of solar modules and solar cells such as JinkoSolar, Maxeon Solar Technologies as well as solar park operators Neoen and Encavis.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOCSH7 / SLOCSH	Base Value / Base Date	100 Points / 12.02.2021
Bloomberg / Reuters	SOLAR10 Index / .SOLAR10	Last Price	41.01
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	EUR	History	Available daily back to 12.02.2021
Index Members	10		

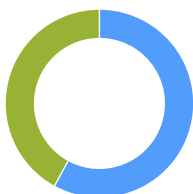
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.75%	-2.47%	10.12%	-36.57%	-19.62%	-58.99%
Performance (p.a.)						-24.31%
Volatility (p.a.)	30.11%	32.98%	34.79%	32.82%	32.31%	42.70%
High	42.95	43.85	51.26	69.42	51.02	100.00
Low	39.96	38.28	37.88	37.24	38.28	37.24
Sharpe Ratio*	-0.77	-0.41	0.51	-1.25	-1.63	-0.66
Max. Drawdown	-6.96%	-12.70%	-25.32%	-46.36%	-24.97%	-62.76%
VaR 95 \ 99				-50.6% \ -81.7%		-68.8% \ -104.1%
CVaR 95 \ 99				-71.4% \ -105.1%		-91.1% \ -124.5%

\* 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 57.9%
- USD 42.1%



## COMPOSITION BY COUNTRIES

- FR 21.2%
- US 20.5%
- DE 19.3%
- ES 17.4%
- Others 21.5%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NEOEN SA	NEOEN FP Equity	FR	EUR	21.19%
ENCAVIS AG	ECV GY Equity	DE	EUR	19.31%
GREENERGY RENOVABLES	GRE SQ Equity	ES	EUR	17.45%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	11.82%
JINKOSOLAR HOLDING CO-ADR	JKS UN Equity	KY	USD	9.66%
CANADIAN SOLAR INC	CSIQ UW Equity	CA	USD	7.19%
DAQO NEW ENERGY CORP-ADR	DQ UN Equity	KY	USD	4.70%
SOLAREDGE TECHNOLOGIES INC	SEDG UW Equity	US	USD	4.12%
SUNRUN INC	RUN UW Equity	US	USD	3.30%
MAXEON SOLAR ORD	MAXN UW Equity	US	USD	1.26%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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