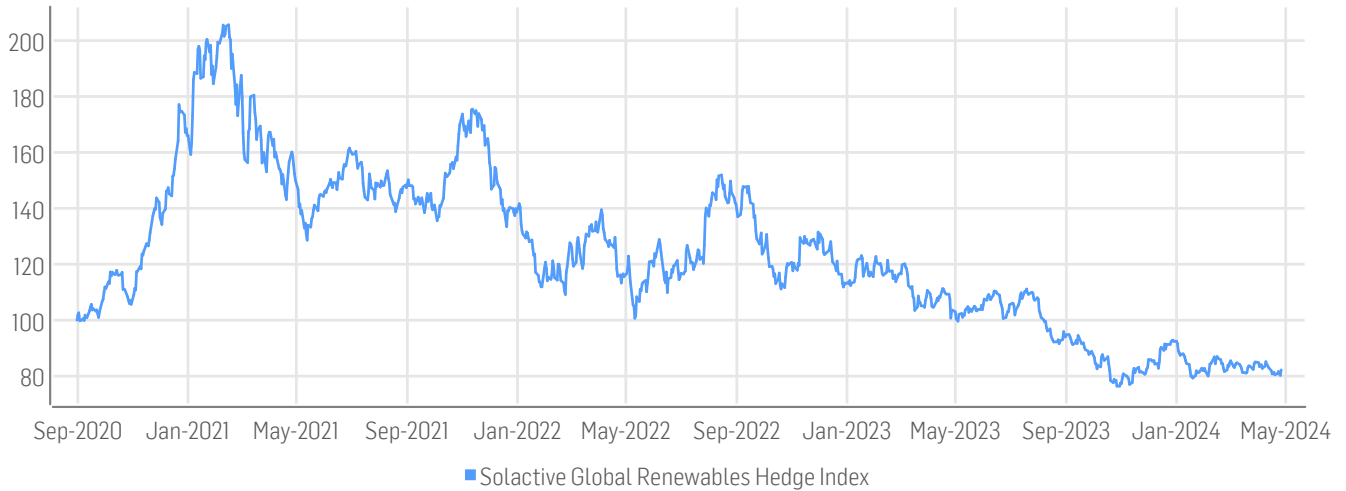


FACTSHEET - AS OF 26-Apr-2024

Solactive Global Renewables Hedge Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOD5U7 / SLOD5U	Base Value / Base Date	100 Points / 31.08.2020
Bloomberg / Reuters	SOLGLRH1 Index / .SOLGLRHI	Last Price	82.21
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.08.2020
Index Members	42		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.54%	1.04%	7.60%	-18.04%	-11.06%	-17.79%
Performance (p.a.)						-5.22%
Volatility (p.a.)	19.33%	21.08%	23.52%	23.74%	21.02%	34.55%
High	85.15	86.97	92.85	111.13	92.43	205.66
Low	80.26	80.01	76.41	76.40	79.28	76.40
Sharpe Ratio*	-1.59	0.02	0.52	-0.93	-1.62	-0.26
Max. Drawdown	-5.74%	-7.72%	-14.61%	-31.25%	-14.23%	-62.85%
VaR 95 \ 99				-40.8% \ -55.8%		-57.7% \ -86.3%
CVaR 95 \ 99				-49.8% \ -68.0%		-75.6% \ -102.1%

* 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 37.4%
- USD 37.3%
- GBP 9.9%
- DKK 8.0%
- Others 7.4%



COMPOSITION BY COUNTRIES

- US 29.0%
- FR 18.8%
- DE 11.1%
- DK 8.0%
- Others 33.1%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	11.64%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	7.99%
ENGIE SA	ENGI FP Equity	FR	EUR	5.56%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	5.53%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	5.07%
LI AUTO INC	LI UW Equity	KY	USD	4.34%
ABB LTD-REG	ABBN SE Equity	CH	CHF	4.18%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	4.07%
GLENCORE PLC	GLEN LN Equity	JE	GBP	3.94%
DAQO NEW ENERGY CORP-ADR	DQ UN Equity	KY	USD	3.56%

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