

FACTSHEET - AS OF 21-May-2025

Solactive Global Renewables Hedge Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0D5U7 / SL0D5U	Base Value / Base Date	100 Points / 31.08.2020
Bloomberg / Reuters	SOLGLRH1 Index / .SOLGLRH1	Last Price	80.43
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	40		

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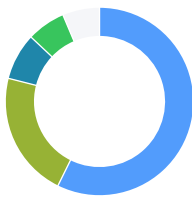
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	13.78%	-0.89%	0.71%	-6.25%	1.76%	-19.57%
Performance (p.a.)						-4.51%
Volatility (p.a.)	17.06%	25.21%	23.09%	23.45%	24.23%	32.32%
High	81.32	81.32	82.97	87.21	82.97	205.66
Low	70.69	66.07	66.07	66.07	66.07	66.07
Sharpe Ratio*	22.22	-0.23	-0.03	-0.36	0.10	-0.21
Max. Drawdown	-1.09%	-18.58%	-20.37%	-24.24%	-20.37%	-67.87%
VaR 95 \ 99				-42.0% \ -74.0%		-54.6% \ -85.9%
CVaR 95 \ 99				-59.0% \ -85.2%		-72.6% \ -98.9%

* 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 57.3%
- USD 21.7%
- GBp 8.0%
- CHF 6.6%
- Others 6.4%



COMPOSITION BY COUNTRIES

- DE 29.9%
- FR 19.9%
- US 14.6%
- CH 7.6%
- Others 28.1%



TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	23.81%
ENGIE SA	ENGI FP Equity	FR	EUR	6.67%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	4.90%
LI AUTO INC	LI UW Equity	KY	USD	4.87%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	4.81%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	4.75%
ABB LTD-REG	ABBN SE Equity	CH	CHF	4.74%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	4.25%
GENERAL MOTORS CO	GM UN Equity	US	USD	3.08%
CONTINENTAL AG	CON GY Equity	DE	EUR	2.95%

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