

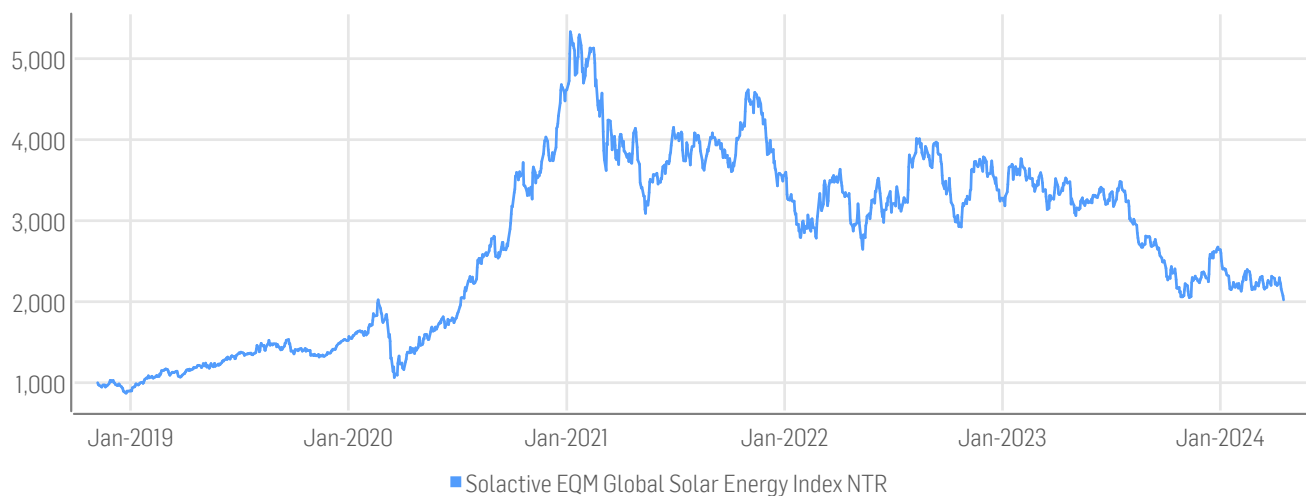
FACTSHEET - AS OF 16-Apr-2024

Solactive EQM Global Solar Energy Index NTR

DESCRIPTION

Representation of securities with primary business focus on the solar energy industry.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOE8Z9 / SLOE8Z	Base Value / Base Date	100 Points / 07.11.2018
Bloomberg / Reuters	SOLARANR Index/ .SOLARANR	Last Price	2022.40
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 07.11.2018
Index Members	36		

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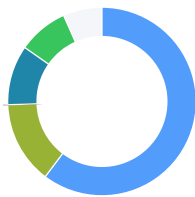
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.18%	-6.28%	-10.99%	-41.70%	-23.44%	102.24%
Performance (p.a.)						13.82%
Volatility (p.a.)	33.96%	32.83%	35.16%	31.32%	31.98%	37.42%
High	2315.02	2397.04	2674.51	3484.06	2642.89	5332.59
Low	2022.40	2022.40	2022.40	2022.40	2022.40	871.57
Sharpe Ratio*	-1.75	-0.87	-0.75	-1.52	-2.02	0.23
Max. Drawdown	-12.64%	-15.63%	-24.38%	-41.95%	-23.48%	-62.07%
VaR 95 \ 99				-52.8% \ -74.7%		-57.6% \ -97.7%
CVaR 95 \ 99				-66.4% \ -85.0%		-84.0% \ -137.7%

* 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).

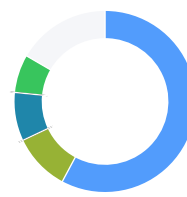
COMPOSITION BY CURRENCIES

- USD 60.3%
- EUR 14.2%
- HKD 10.3%
- TWD 8.6%
- Others 6.7%



COMPOSITION BY COUNTRIES

- US 57.8%
- DE 10.2%
- TW 8.6%
- KY 6.8%
- Others 16.6%



TOP COMPONENTS AS OF 16-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
FIRST SOLAR INC	FSLR UW Equity	US	USD	9.83%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	8.75%
NEXTRACKER INC-CL A	NXT UW Equity	US	USD	8.72%
SOLAREDGE TECHNOLOGIES INC	SEDG UW Equity	US	USD	7.10%
XINYI SOLAR HOLDINGS LTD	968 HK Equity	KY	HKD	6.79%
HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITAL INC	HASI UN Equity	US	USD	5.55%
SUNRUN INC	RUN UW Equity	US	USD	4.63%
ENCAVIS AG	ECV GY Equity	DE	EUR	4.41%
SINO-AMERICAN SILICON PRODUCT	5483 TT Equity	TW	TWD	3.80%
SMA SOLAR TECHNOLOGY AG	S92 GY Equity	DE	EUR	3.67%

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