

FACTSHEET - AS OF 26-Apr-2024

Solactive Solar Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEBG1 / SLOEBG	Base Value / Base Date	1000 Points / 16.08.2021
Bloomberg / Reuters	/ .SOLRAYST	Last Price	477.55
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 16.08.2021
Index Members	50		

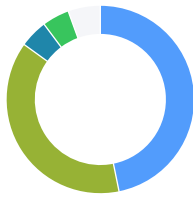
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.16%	-6.17%	-6.25%	-41.93%	-18.34%	-52.25%
Performance (p.a.)						-23.99%
Volatility (p.a.)	27.11%	31.73%	31.63%	27.55%	31.21%	30.89%
High	529.35	555.17	590.65	851.78	584.82	1230.99
Low	463.09	455.92	455.92	455.92	455.92	455.92
Sharpe Ratio*	-2.58	-0.89	-0.56	-1.73	-1.65	-0.95
Max. Drawdown	-12.52%	-16.59%	-22.81%	-46.47%	-22.04%	-62.96%
VaR 95 \ 99				-41.3% \ -57.0%		-44.7% \ -71.3%
CVaR 95 \ 99				-51.0% \ -62.2%		-63.8% \ -91.3%

* 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).

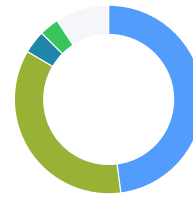
COMPOSITION BY CURRENCIES

- CNH 46.8%
- USD 38.1%
- HKD 4.8%
- EUR 4.7%
- Others 5.6%



COMPOSITION BY COUNTRIES

- CN 47.9%
- US 35.5%
- DE 3.9%
- KY 3.4%
- Others 9.2%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	11.01%
FIRST SOLAR INC	FSLR UW Equity	US	USD	10.32%
SUNGROW POWER SUPPLY CO LTD-A	300274 C2 Equity	CN	CNH	10.06%
LONGI GREEN ENERGY TECHNOL-A	601012 C1 Equity	CN	CNH	6.99%
NINGBO DEYE TECHNOLOGY CO LTD	605117 C1 Equity	CN	CNH	5.48%
SOLAREDGE TECHNOLOGIES INC	SEDG UW Equity	US	USD	3.77%
XINYI SOLAR HOLDINGS LTD	968 HK Equity	KY	HKD	3.38%
JA SOLAR TECHNOLOGY CO LTD-A	002459 C2 Equity	CN	CNH	3.31%
SHENZHEN SC NEW ENERGY TECHNOLOGY CORP	300724 C2 Equity	CN	CNH	2.90%
HANGZHOU FIRST APPLIED MAT-A	603806 C1 Equity	CN	CNH	2.70%

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