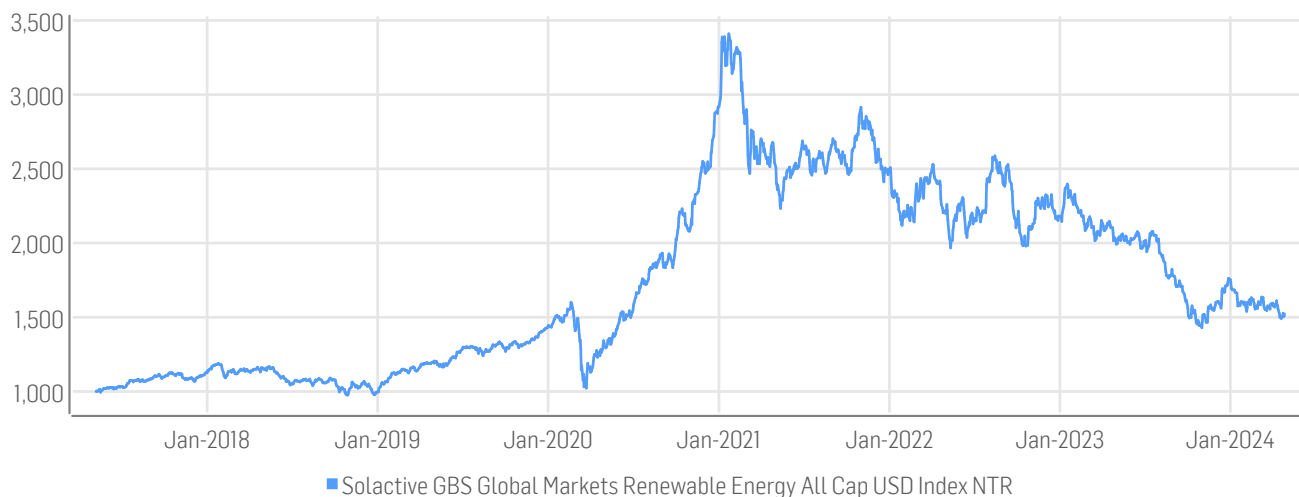


# Solactive GBS Global Markets Renewable Energy All Cap USD Index NTR

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

ISIN / WKN	DE000SLOFP42 / SLOFP4	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	/ .SGRENAUN	Last Price	1522.96
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type		Calculation	01:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	216		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.00%	-4.78%	5.53%	-23.58%	-13.13%	52.30%
Performance (p.a.)						6.22%
Volatility (p.a.)	18.21%	18.52%	20.66%	19.55%	18.04%	21.53%
High	1611.03	1636.51	1762.68	2078.54	1754.65	3410.11
Low	1491.65	1491.65	1430.21	1430.21	1491.65	975.49
Sharpe Ratio*	-2.44	-1.26	0.30	-1.49	-2.24	0.04
Max. Drawdown	-7.41%	-8.85%	-15.38%	-31.19%	-14.99%	-58.06%
VaR 95 \ 99				-32.6% \ -48.1%		-32.6% \ -57.1%
CVaR 95 \ 99				-41.3% \ -52.6%		-50.8% \ -89.0%

\* 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 31.7%
- CNH 10.7%
- DKK 10.2%
- INR 10.1%
- Others 37.2%



## COMPOSITION BY COUNTRIES

- US 27.4%
- CN 13.1%
- DK 10.2%
- IN 10.1%
- Others 39.1%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
FIRST SOLAR INC	FSLR UW Equity	US	USD	5.99%
ORSTED A/S	ORSTED DC Equity	DK	DKK	5.44%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	5.18%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	4.80%
ADANI GREEN ENERGY LTD	ADANIGR IS Equity	IN	INR	3.84%
CHINA YANGTZE POWER CO LTD-A	600900 CI Equity	CN	CNH	2.96%
NEXTRACKER INC-CL A	NXT UW Equity	US	USD	2.89%
SUZLON ENERGY LTD	SUEL IS Equity	IN	INR	2.83%
GULF ENERGY DEVELOPMENT PCL	GULF TB Equity	TH	THB	2.69%
MERIDIAN ENERGY LTD	MEL NZ Equity	NZ	NZD	2.55%

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