

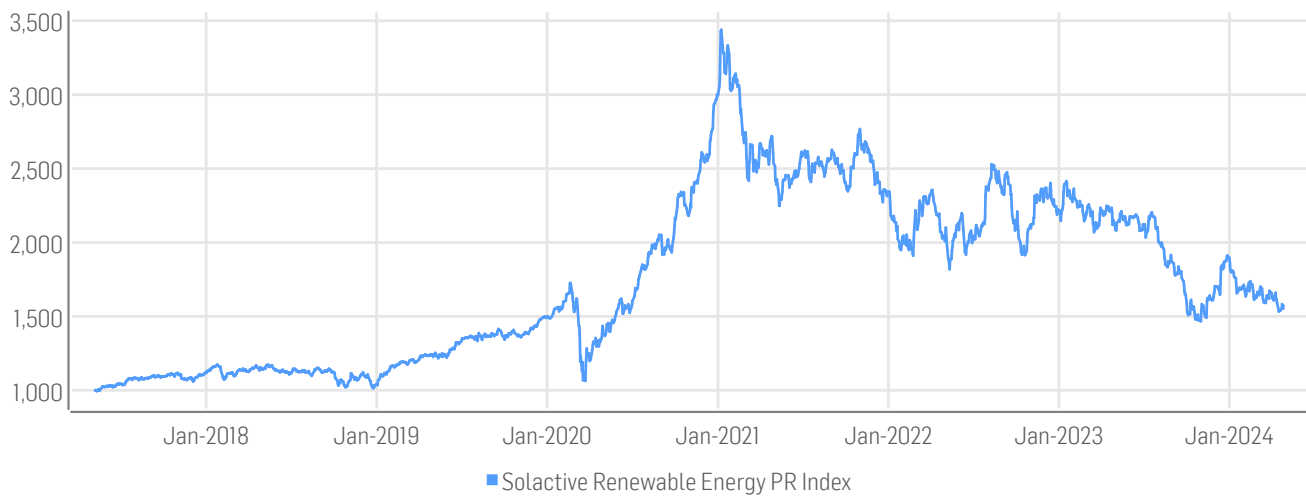
FACTSHEET - AS OF 26-Apr-2024

Solactive Renewable Energy PR Index

DESCRIPTION

Representation of securities that could benefit from the technological progress in the renewable energy industry.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFQ09 / SLOFQ0	Base Value / Base Date	2017-05-08 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLREENP	Last Price	1573.03
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	43		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.98%	-6.41%	6.76%	-24.56%	-17.04%	57.30%
Performance (p.a.)						6.72%
Volatility (p.a.)	23.92%	23.36%	26.40%	24.25%	22.46%	23.71%
High	1673.02	1738.09	1911.49	2210.53	1897.99	3439.42
Low	1532.26	1532.26	1467.01	1467.01	1532.26	994.57
Sharpe Ratio*	-2.43	-1.24	0.34	-1.24	-2.18	0.06
Max. Drawdown	-8.41%	-11.84%	-19.84%	-33.64%	-19.27%	-57.35%
VaR 95 \ 99				-41.0% \ -54.2%		-37.2% \ -64.0%
CVaR 95 \ 99				-49.8% \ -65.4%		-56.1% \ -94.0%

* 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 47.9%
- EUR 17.7%
- DKK 10.6%
- NZD 5.6%
- Others 18.2%



COMPOSITION BY COUNTRIES

- US 40.9%
- CA 10.9%
- DK 10.6%
- ES 6.5%
- Others 31.2%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
FIRST SOLAR INC	FSLR UW Equity	US	USD	6.19%
NEXTRACKER INC-CL A	NXT UW Equity	US	USD	5.84%
MERIDIAN ENERGY LTD	MEL NZ Equity	NZ	NZD	5.62%
ORSTED A/S	ORSTED DC Equity	DK	DKK	5.61%
ITRON INC	ITRI UW Equity	US	USD	5.49%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	5.35%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	4.95%
SEMBCORP INDUSTRIES LTD	SCI SP Equity	SG	SGD	4.55%
NORTHLAND POWER INC	NPI CT Equity	CA	CAD	4.48%
BROOKFIELD RENEWABLE CORP	BEPC UN Equity	CA	USD	4.31%

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