

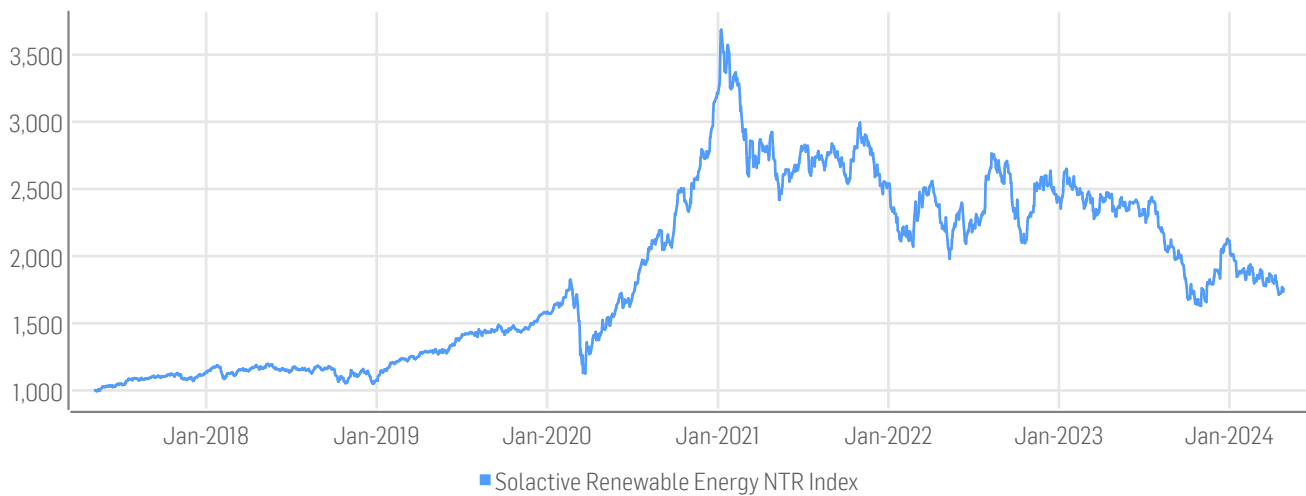
# FACTSHEET - AS OF 26-Apr-2024

## Solactive Renewable Energy NTR Index

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFQ17 / SLOFQ1	Base Value / Base Date	2017-05-08 Points / 08.05.2017
Bloomberg / Reuters	SOLREENN Index/ .SOLREENN	Last Price	1757.70
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 08.05.2017
Index Members	43		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.97%	-6.10%	7.40%	-23.52%	-16.77%	75.77%
Performance (p.a.)						8.43%
Volatility (p.a.)	23.96%	23.33%	26.41%	24.25%	22.45%	23.72%
High	1869.32	1937.55	2129.02	2439.21	2113.99	3685.56
Low	1712.15	1712.15	1629.83	1629.83	1712.15	994.57
Sharpe Ratio*	-2.42	-1.19	0.39	-1.20	-2.16	0.13
Max. Drawdown	-8.41%	-11.63%	-19.58%	-33.18%	-19.01%	-55.78%
VaR 95 \ 99				-41.0% \ -54.2%		-37.2% \ -63.9%
CVaR 95 \ 99				-49.7% \ -65.4%		-56.0% \ -93.9%

\* 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

- 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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