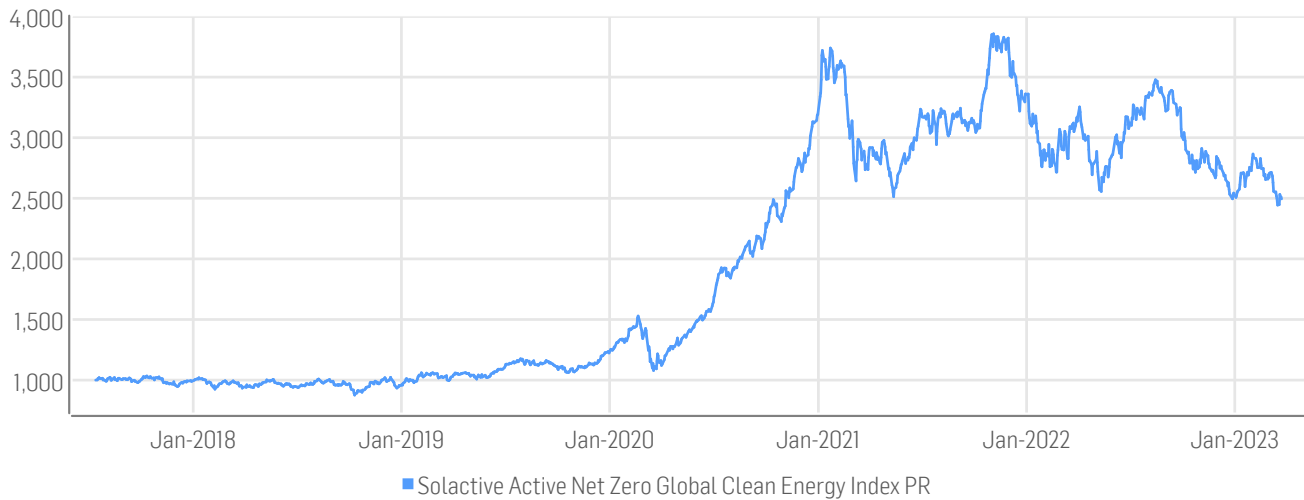


# FACTSHEET - AS OF 24-Mar-2023

## Solactive Active Net Zero Global Clean Energy Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOGM36 / SLOGM3	Base Value / Base Date	1000.0 Points / 14.07.2017
Bloomberg / Reuters	/ .SOLANZP	Last Price	2495.01
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type		Calculation	01:00 to 22:50 (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 14.07.2017
Index Members	100		

## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.98%	-1.54%	-22.31%	-20.48%	-1.89%	149.50%
Performance (p.a.)						17.42%
Volatility (p.a.)	21.02%	21.42%	24.72%	26.60%	21.34%	24.32%
High	2714.56	2865.40	3248.26	3478.12	2865.40	3857.48
Low	2443.64	2443.64	2443.64	2443.64	2443.64	875.91
Sharpe Ratio*	-2.97	-0.47	-1.78	-0.93	-0.56	0.56
Max. Drawdown	-9.98%	-14.72%	-24.77%	-29.74%	-14.72%	-36.65%
VaR 95 \ 99				-44.8% \ -69.7%		-38.0% \ -68.3%
CVaR 95 \ 99				-59.2% \ -88.4%		-58.1% \ -89.2%

\* 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 37.2%
- CNH 29.0%
- DKK 7.4%
- EUR 7.2%
- Others 19.2%



## COMPOSITION BY COUNTRIES

- CN 29.0%
- US 27.7%
- KY 9.4%
- DK 7.4%
- Others 26.5%



## TOP COMPONENTS AS OF 24-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
TESLA INC	TSLA UW Equity	US	USD	8.44%
LONGI GREEN ENERGY TECHNOL-A	601012 C1 Equity	CN	CNH	4.85%
BYD CO LTD -A	002594 C2 Equity	CN	CNH	4.79%
CONTEMPORARY AMPEREX TECHN-A	300750 C2 Equity	CN	CNH	4.70%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	4.69%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	4.33%
CHINA YANGTZE POWER CO LTD-A	600900 C1 Equity	CN	CNH	4.11%
LI AUTO INC	LI UW Equity	KY	USD	3.56%
FIRST SOLAR INC	FSLR UW Equity	US	USD	3.47%
NIBE INDUSTRIER AB	NIBEB SS Equity	SE	SEK	3.02%

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