

FACTSHEET - AS OF 24-Mar-2023

Solactive Active Net Zero Global Clean Energy Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOGM44 / SLOGM4	Base Value / Base Date	1000.0 Points / 14.07.2017
Bloomberg / Reuters	/ .SOLANZN	Last Price	2634.02
Index Calculator	Solactive AG	Dividends	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	-6.89%	-1.42%	-22.18%	-20.03%	-1.79%	163.40%
Performance (p.a.)						18.55%
Volatility (p.a.)	20.99%	21.40%	24.69%	26.58%	21.32%	24.29%
High	2864.00	3021.72	3423.38	3664.23	3021.72	4046.80
Low	2579.95	2579.95	2579.95	2579.95	2579.95	891.94
Sharpe Ratio*	-2.95	-0.45	-1.77	-0.91	-0.54	0.60
Max. Drawdown	-9.92%	-14.62%	-24.64%	-29.59%	-14.62%	-36.25%
VaR 95 \ 99				-44.7% \ -69.7%		-37.7% \ -68.3%
CVaR 95 \ 99				-59.1% \ -88.3%		-58.0% \ -89.1%

* 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 37.1%
- CNH 29.0%
- DKK 7.4%
- EUR 7.2%
- Others 19.3%



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	8.43%
LONGI GREEN ENERGY TECHNOL-A	601012 C1 Equity	CN	CNH	4.84%
BYD CO LTD -A	002594 C2 Equity	CN	CNH	4.78%
CONTEMPORARY AMPEREX TECHN-A	300750 C2 Equity	CN	CNH	4.69%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	4.69%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	4.32%
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	3.46%
NIBE INDUSTRIER AB	NIBEB SS Equity	SE	SEK	3.02%

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