

FACTSHEET - AS OF 17-Apr-2024

Solactive Active Net Zero Global Clean Energy Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOGM51 / SLOGM5	Base Value / Base Date	1000.0 Points / 14.07.2017
Bloomberg / Reuters	/ .SOLANZT	Last Price	2063.80
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	98		

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STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.81%	-2.26%	-6.20%	-22.53%	-13.47%	106.38%
Performance (p.a.)						11.31%
Volatility (p.a.)	13.91%	16.80%	17.74%	17.33%	17.28%	23.39%
High	2143.09	2177.28	2394.95	2804.58	2385.20	4096.10
Low	2055.31	2039.87	2039.87	2039.87	2039.87	896.59
Sharpe Ratio*	-1.81	-0.84	-0.98	-1.62	-2.51	0.26
Max. Drawdown	-4.10%	-5.68%	-14.83%	-27.27%	-14.48%	-50.20%
VaR 95 \ 99				-28.4% \ -39.5%		-35.8% \ -63.6%
CVaR 95 \ 99				-35.5% \ -47.2%		-54.8% \ -85.2%

* 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).

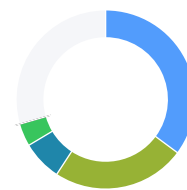
COMPOSITION BY CURRENCIES

- CNH 35.1%
- USD 25.0%
- EUR 7.9%
- DKK 7.2%
- Others 24.6%



COMPOSITION BY COUNTRIES

- CN 35.1%
- US 24.1%
- DK 7.2%
- IN 4.1%
- Others 29.4%



TOP COMPONENTS AS OF 17-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
CONTEMPORARY AMPEREX TECHN-A	300750 C2 Equity	CN	CNH	7.03%
CHINA YANGTZE POWER CO LTD-A	600900 C1 Equity	CN	CNH	6.02%
BYD CO LTD -A	002594 C2 Equity	CN	CNH	5.96%
FIRST SOLAR INC	FSLR UW Equity	US	USD	4.92%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	4.75%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	4.54%
LONGI GREEN ENERGY TECHNOL-A	601012 C1 Equity	CN	CNH	3.93%
TESLA INC	TSLA UW Equity	US	USD	3.90%
SUNGROW POWER SUPPLY CO LT-A	300274 C2 Equity	CN	CNH	3.40%
LG ENERGY SOLUTION	373220 KP Equity	KR	KRW	2.95%

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