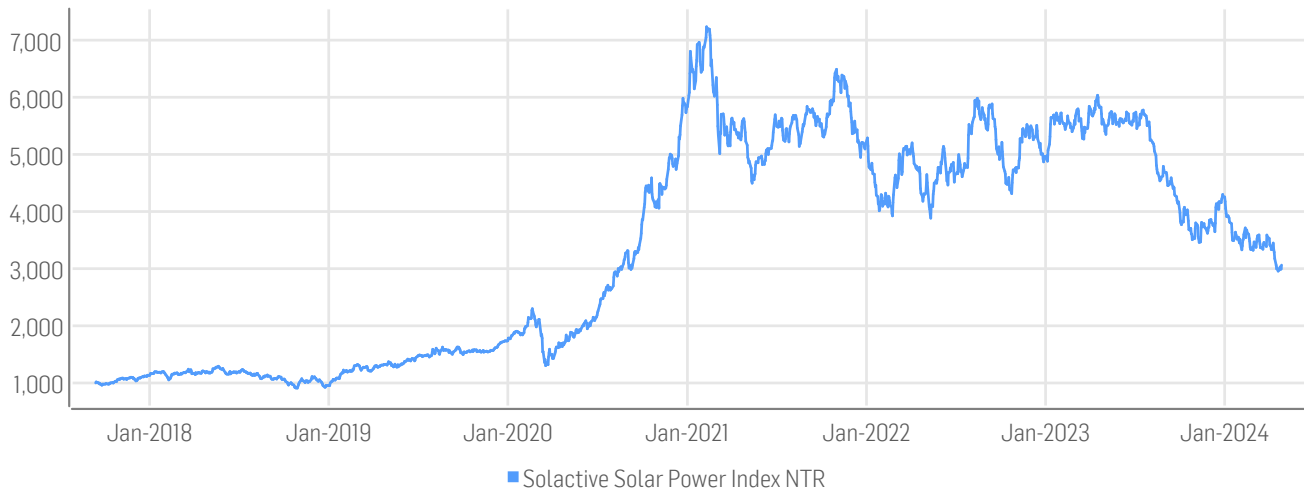


# FACTSHEET - AS OF 26-Apr-2024

## Solactive Solar Power Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOHYC5 / SLOHYC	Base Value / Base Date	1000.0 Points / 13.09.2017
Bloomberg / Reuters	null / .SOLSOLAN	Last Price	3063.29
Index Calculator	null	Dividends	Reinvested
Index Type		Calculation	01:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 13.09.2017
Index Members	35		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-14.64%	-12.90%	-12.65%	-43.29%	-28.02%	206.33%
Performance (p.a.)						18.43%
Volatility (p.a.)	35.87%	32.89%	34.35%	30.21%	31.47%	32.53%
High	3588.67	3713.64	4299.07	5776.83	4255.55	7234.01
Low	2956.83	2956.83	2956.83	2956.83	2956.83	909.24
Sharpe Ratio*	-2.53	-1.47	-0.85	-1.62	-2.19	0.40
Max. Drawdown	-17.61%	-20.38%	-31.22%	-48.82%	-30.52%	-59.13%
VaR 95 \ 99				-55.0% \ -74.4%		-49.0% \ -77.3%
CVaR 95 \ 99				-64.9% \ -76.2%		-71.4% \ -118.8%

\* 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 58.8%
- HKD 12.0%
- EUR 11.9%
- JPY 7.6%
- Others 9.7%



## COMPOSITION BY COUNTRIES

- US 41.7%
- CA 10.6%
- KY 9.9%
- DE 8.2%
- Others 29.6%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ENCAVIS AG	ECV GY Equity	DE	EUR	4.82%
FIRST SOLAR INC	FSLR UW Equity	US	USD	4.44%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	4.36%
ARRAY TECHNOLOGIES INC	ARRY UQ Equity	US	USD	4.07%
SUNRUN INC	RUN UW Equity	US	USD	4.06%
BROOKFIELD RENEWABLE CORP	BEPC UN Equity	CA	USD	3.78%
INNERGEX RENEWABLE ENERGY INC	INE CT Equity	CA	CAD	3.77%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	3.72%
SOLARIA ENERGIA Y MEDIO AMBI	SLR SQ Equity	ES	EUR	3.66%
FLAT GLASS GROUP CO LTD	6865 HK Equity	CN	HKD	3.57%

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