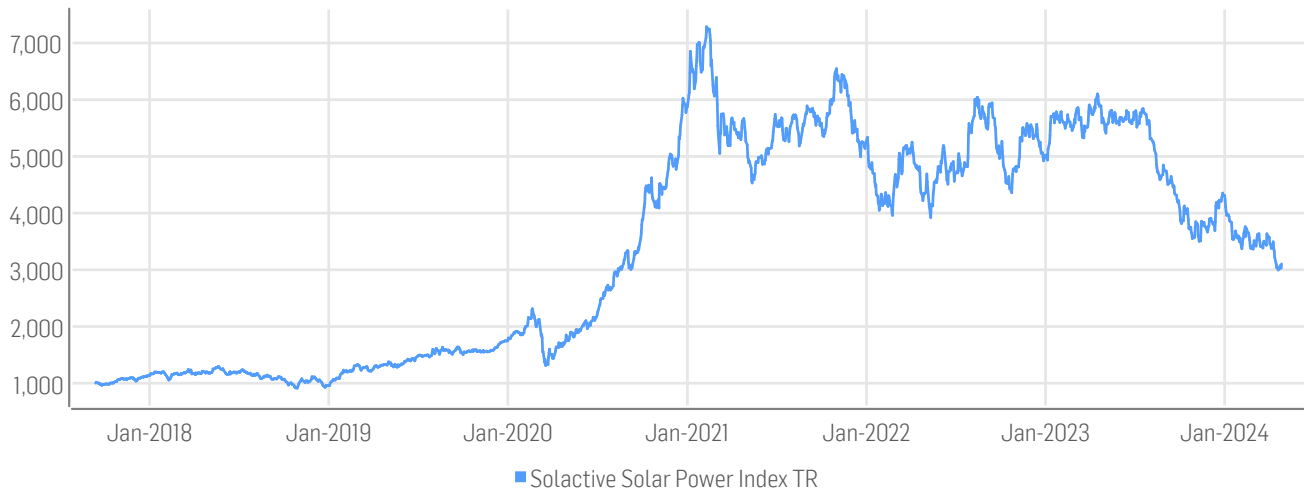


FACTSHEET - AS OF 26-Apr-2024

Solactive Solar Power Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOHYD3 / SLOHYD	Base Value / Base Date	1000.0 Points / 13.09.2017
Bloomberg / Reuters	null / .SOLSOLAT	Last Price	3103.65
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%	-12.86%	-12.58%	-43.18%	-27.98%	210.37%
Performance (p.a.)						18.67%
Volatility (p.a.)	35.89%	32.89%	34.35%	30.21%	31.47%	32.52%
High	3635.91	3760.86	4353.67	5843.83	4309.61	7286.92
Low	2995.80	2995.80	2995.80	2995.80	2995.80	912.27
Sharpe Ratio*	-2.53	-1.46	-0.85	-1.62	-2.19	0.41
Max. Drawdown	-17.61%	-20.34%	-31.19%	-48.74%	-30.49%	-58.89%
VaR 95 \ 99				-55.0% \ -74.4%		-48.9% \ -77.3%
CVaR 95 \ 99				-64.9% \ -76.2%		-71.4% \ -118.7%

* 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%
INNERGEX RENEWABLE ENERGY INC	INE CT Equity	CA	CAD	3.78%
BROOKFIELD RENEWABLE CORP	BEPC UN Equity	CA	USD	3.78%
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	3.56%

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