

FACTSHEET - AS OF 30-JUN-2021

Solactive EM Solar Energy Index

DESCRIPTION

The Solactive Renewable Energy index family includes companies whose core business is renewable energy. The indices are adjusted semi-annually and calculated as total return indices in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------------------|------------------------|--|
| ISIN / WKN | DE000SLA0ES7 / SLA0ES | Base Value / Base Date | 100 Points / 18.05.2011 |
| Bloomberg / Reuters | SOLEMSE Index / .SOLEMSE | Last Price | 51.82 |
| Index Calculator | Solactive AG | Dividends | Reinvested (Total Return Index) |
| Index Type | Industry / Sector | Calculation | 09:00am to 10:30pm (CET), every 60 seconds |
| Index Currency | EUR | History | Available daily back to 18.05.2011 |
| Index Members | 17 | | |

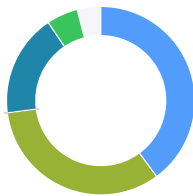
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STATISTICS

| | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|------------------|---------|------------------|
| Performance | 7.96% | -0.50% | -3.61% | 82.02% | -3.79% | -48.12% |
| Performance (p.a.) | - | - | - | - | - | -6.28% |
| Volatility (p.a.) | 20.56% | 19.21% | 35.68% | 36.96% | 35.57% | 37.87% |
| High | 52.03 | 52.08 | 66.04 | 66.04 | 66.04 | 99.88 |
| Low | 47.41 | 44.80 | 44.80 | 28.66 | 44.80 | 14.61 |
| Sharpe Ratio | 7.52 | -0.08 | -0.19 | 2.28 | -0.20 | -0.15 |
| Max. Drawdown | -2.95% | -13.98% | -32.16% | -32.16% | -32.16% | -85.37% |
| VaR 95 \ 99 | | | | -48.7% \ -95.6% | | -57.3% \ -104.1% |
| CVaR 95 \ 99 | | | | -80.3% \ -119.5% | | -90.6% \ -142.2% |

Composition by Currencies

- THB 39.9%
- HKD 33.0%
- USD 17.7%
- INR 5.4%
- Others 4.0%



Composition by Countries

- TH 39.9%
- KY 24.7%
- CN 13.6%
- VG 7.0%
- Others 14.7%



TOP COMPONENTS AS OF 30-Jun-2021

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|-------------------|---------|----------|------------------|
| FLAT GLASS GROUP CO LTD | 6865 HK Equity | CN | HKD | 8.23% |
| JINKOSOLAR HOLDING CO-ADR | JKS UN Equity | KY | USD | 7.53% |
| XINYI SOLAR HOLDINGS LTD | 968 HK Equity | KY | HKD | 7.33% |
| XINYI ENERGY HOLDINGS LTD | 3868 HK Equity | VG | HKD | 7.04% |
| THAI SOLAR ENERGY PCL-NVDR | TSE-R TB Equity | TH | THB | 6.94% |
| PRIME ROAD POWER PCL | PRIME TB Equity | TH | THB | 5.91% |
| EASTERN POWER GROUP PCL | EP TB Equity | TH | THB | 5.85% |
| SUPER ENERGY CORP PCL | SUPER TB Equity | TH | THB | 5.43% |
| SPCG PCL | SPCG TB Equity | TH | THB | 5.43% |
| ADANI GREEN ENERGY LTD | ADANIGR IS Equity | IN | INR | 5.40% |
| IRICO GROUP NEW ENERGY COM-H | 438 HK Equity | CN | HKD | 5.38% |
| AZURE POWER GLOBAL LTD | AZRE UN Equity | MU | USD | 5.32% |
| SERMSANG POWER CORP CO LTD | SSP TB Equity | TH | THB | 5.31% |

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