

FACTSHEET - AS OF 04-Sep-2024

Solactive Clean Energy Index TR

DESCRIPTION

The Solactive Clean Energy Index TR aims to track the performance of a basket of stocks of companies that are actively engaged in the international clean energy industry. The index is calculated as a TR version in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAVP8 / SLOAVP	Base Value / Base Date	100 Points / 20.09.2013
Bloomberg / Reuters	/ .SOLCLNET	Last Price	230.65
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 20.09.2013
Index Members	40		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.84%	-7.55%	-1.13%	-1.06%	-6.40%	130.65%
Performance (p.a.)						7.93%
Volatility (p.a.)	22.33%	20.31%	19.23%	20.93%	19.03%	19.28%
High	235.11	249.49	252.79	252.79	252.79	353.23
Low	217.92	217.92	217.68	196.96	217.34	92.50
Sharpe Ratio*	4.22	-1.61	-0.40	-0.31	-0.76	0.14
Max. Drawdown	-1.95%	-12.65%	-13.79%	-18.07%	-13.79%	-44.24%
VaR 95 \ 99				-33.2% \ -53.1%		-29.5% \ -50.6%
CVaR 95 \ 99				-45.9% \ -64.8%		-44.5% \ -75.1%

* 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).

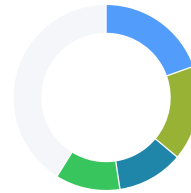
COMPOSITION BY CURRENCIES

- EUR 43.2%
- USD 21.1%
- JPY 16.5%
- CAD 5.0%
- Others 14.2%



COMPOSITION BY COUNTRIES

- US 19.6%
- JP 16.5%
- FR 11.5%
- ES 11.3%
- Others 41.1%



TOP COMPONENTS AS OF 04-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	4.63%
NEOEN SA	NEOEN FP Equity	FR	EUR	4.20%
ENCAVIS AG (TENDERED)	ECV1 GY Equity	DE	EUR	4.00%
AMERESCO INC	AMRC UN Equity	US	USD	3.79%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	3.71%
FIRST SOLAR INC	FSLR UW Equity	US	USD	3.44%
NEXANS	NEX FP Equity	FR	EUR	3.35%
IBERDROLA SA	IBE SQ Equity	ES	EUR	3.19%
ACCIONA SA	ANA SQ Equity	ES	EUR	3.03%
EDP RENOVAVEIS SA	EDPR PL Equity	ES	EUR	2.99%

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