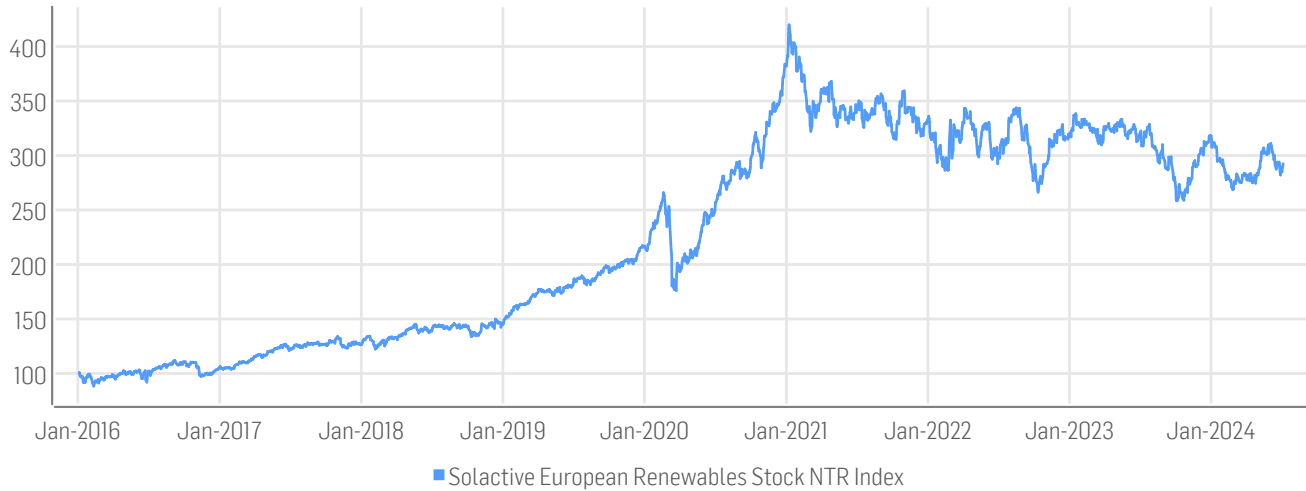


# FACTSHEET - AS OF 05-Jul-2024

## Solactive European Renewables Stock NTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

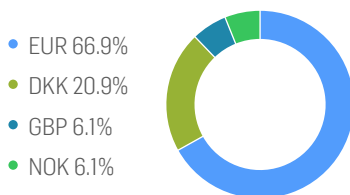
ISIN / WKN	DE000SLOC7S8 / SLOC7S	Base Value / Base Date	100 Points / 04.01.2016
Bloomberg / Reuters	SOLEUREN Index / .SOLEUREN	Last Price	292.50
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.01.2016
Index Members	23		

## STATISTICS

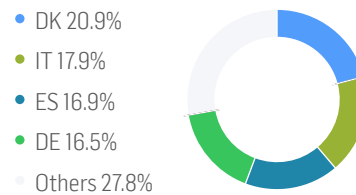
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.30%	5.25%	-6.14%	-6.17%	-8.07%	192.50%
Performance (p.a.)						13.46%
Volatility (p.a.)	18.14%	18.42%	16.47%	18.66%	16.54%	20.79%
High	308.86	311.17	311.81	328.68	318.16	419.97
Low	282.08	274.50	268.47	258.40	268.47	88.37
Sharpe Ratio*	-2.87	1.05	-0.96	-0.53	-1.13	0.47
Max. Drawdown	-8.67%	-9.35%	-13.90%	-21.38%	-15.62%	-38.47%
VaR 95 \ 99				-28.3% \ -53.7%		-32.6% \ -55.4%
CVaR 95 \ 99				-41.8% \ -64.1%		-49.5% \ -81.0%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 05-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
ENEL SPA	ENEL IM Equity	IT	EUR	15.39%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	12.29%
IBERDROLA SA	IBE SQ Equity	ES	EUR	11.50%
RWE AG	RWE GY Equity	DE	EUR	10.61%
ORSTED A/S	ORSTED DC Equity	DK	DKK	8.61%
NESTE CORPORATION	NESTE FH Equity	FI	EUR	6.91%
SSE PLC	SSE LN Equity	GB	GBP	4.72%
EDP ENERGIAS DE PORTUGAL SA	EDP PL Equity	PT	EUR	3.94%
NEL ASA	NEL NO Equity	NO	NOK	3.81%
NORDEX SE	NDXI GY Equity	DE	EUR	2.78%
PRYSMIAN SPA	PRY IM Equity	IT	EUR	2.48%
SOLARIA ENERGIA Y MEDIO AMBI	SLR SQ Equity	ES	EUR	2.19%
ALFEN NV	ALFEN NA Equity	NL	EUR	1.78%

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Solactive European Renewables Stock NTR Index

Company	Ticker	Country	Currency	Index Weight (%)
EDP RENOVAVEIS SA	EDPR PL Equity	ES	EUR	1.76%
VERBUND AG	VER AV Equity	AT	EUR	1.69%
WACKER CHEMIE AG	WCH GY Equity	DE	EUR	1.62%
SCATEC ASA	SCATC NO Equity	NO	NOK	1.58%
ENCAVIS AG (TENDERED)	ECVI GY Equity	DE	EUR	1.49%
ACCIONA SA	ANA SQ Equity	ES	EUR	1.49%
CERES POWER HOLDINGS PLC	CWR LN Equity	GB	GBP	1.40%
NEOEN SA	NEOEN FP Equity	FR	EUR	0.90%
AKER CARBON CAPTURE ASA	ACC NO Equity	NO	NOK	0.69%
NEXANS	NEX FP Equity	FR	EUR	0.36%

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