

# FACTSHEET - AS OF 18-Sep-2024

## Solactive China Clean Energy v2 USD Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

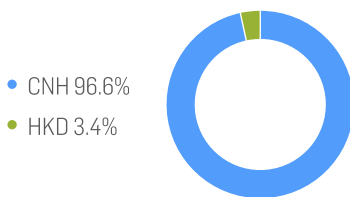
ISIN / WKN	DE000SL0D0H5 / SL0D0H	Base Value / Base Date	1000 Points / 22.07.2021
Bloomberg / Reuters	/ .SOLCCEUP	Last Price	507.53
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 22.07.2021
Index Members	35		

## STATISTICS

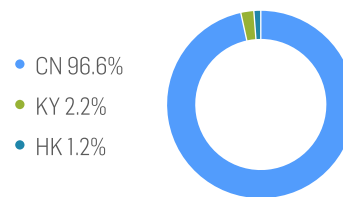
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.00%	-3.25%	-8.11%	-11.43%	-7.58%	-49.84%
Performance (p.a.)						-19.62%
Volatility (p.a.)	14.61%	15.81%	17.37%	20.96%	20.70%	25.40%
High	522.93	528.57	555.45	587.23	586.46	1184.42
Low	501.68	495.34	495.34	469.23	469.23	469.23
Sharpe Ratio*	-1.16	-1.13	-1.22	-0.81	-0.76	-0.98
Max. Drawdown	-3.62%	-5.57%	-10.82%	-20.09%	-15.54%	-60.38%
VaR 95 \ 99				-32.4% \ -42.2%		-38.6% \ -65.0%
CVaR 95 \ 99				-39.2% \ -54.6%		-55.8% \ -79.6%

\* 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 18-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
SUNGROW POWER SUPPLY CO LT-A	300274 C2 Equity	CN	CNH	10.89%
CHINA YANGTZE POWER CO LTD-A	600900 C1 Equity	CN	CNH	8.84%
CHINA THREE GORGES NEW ENERGY GROUP CO LTD	600905 C1 Equity	CN	CNH	8.49%
NAURA TECHNOLOGY GROUP CO-A	002371 C2 Equity	CN	CNH	8.36%
NARI TECHNOLOGY CO LTD	600406 C1 Equity	CN	CNH	7.79%
LONGI GREEN ENERGY TECHNOL-A	601012 C1 Equity	CN	CNH	7.49%
TCL TECHNOLOGY GROUP CORP	000100 C2 Equity	CN	CNH	5.65%
NINGBO DEYE TECHNOLOGY CO LTD	605117 C1 Equity	CN	CNH	5.33%
SICHUAN CHUANTOU ENERGY CO LTD	600674 C1 Equity	CN	CNH	2.78%
NINGBO SANXING MEDICAL CO -A	601567 C1 Equity	CN	CNH	2.25%

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