

# FACTSHEET - AS OF 02-Oct-2023

## DER AKTIONÄR Energiewende Index

### DESCRIPTION

With solar, wind, biomass and hydrogen to a better climate

Climate change is one of the greatest global challenges facing the entire population. The consequences are already evident today. The number of natural disasters and extreme weather events such as storms, heavy rainfall and prolonged periods of drought have increased massively due to global warming. Scientists agree that CO2 emissions must be radically reduced. For this to succeed, alternative energy sources such as hydrogen, solar energy and energy generation from biomass and wind turbines must be increasingly used. The "DER AKTIONÄR Energiewende" index focuses on this trend. The index contains 10 globally active companies that declare war on CO2 emissions with their business areas. These include wind turbine manufacturers such as Vestas and offshore wind farm specialist Orsted, hydrogen manufacturers such as Air Liquide and Linde, solar park operators Encavis and companies such as Cropenergies and Verbio, which produce fuels from biomass.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                         |                        |   |
|---------------------|-------------------------|------------------------|---|
| ISIN / WKN          | DE000SLOFE94 / SLOFE9   | Base Value / Base Date | 100 Points / 17.03.2022                     |
| Bloomberg / Reuters | DAENERW Index/ .DAENERW | Last Price             | 68.61                                       |
| Index Calculator    | Solactive AG            | Dividends              | Reinvested                                  |
| Index Type          | NTR                     | Calculation            | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency      | EUR                     | History                | Available daily back to 17.03.2022          |
| Index Members       | 10                      |                        |   |

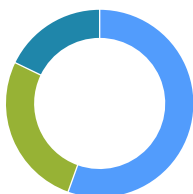
## STATISTICS

| EUR                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -12.27% | -20.44% | -22.68% | -26.68%         | -29.68% | -31.39%         |
| Performance (p.a.) |         |         |         |                 |         | -21.65%         |
| Volatility (p.a.)  | 22.41%  | 22.84%  | 20.49%  | 21.31%          | 20.46%  | 25.73%          |
| High               | 76.90   | 88.19   | 90.68   | 110.15          | 101.44  | 114.43          |
| Low                | 68.61   | 68.61   | 68.61   | 68.61           | 68.61   | 68.61           |
| Sharpe Ratio*      | -3.73   | -2.82   | -2.18   | -1.45           | -2.01   | -0.99           |
| Max. Drawdown      | -12.27% | -22.20% | -24.34% | -37.71%         | -32.36% | -40.04%         |
| VaR 95 \ 99        |         |         |         | -35.9% \ -66.5% |         | -43.9% \ -70.0% |
| CVaR 95 \ 99       |         |         |         | -51.9% \ -68.2% |         | -61.7% \ -92.6% |

\* 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

- EUR 55.5%
- USD 26.7%
- DKK 17.8%



## COMPOSITION BY COUNTRIES

- DE 43.3%
- DK 17.8%
- US 14.2%
- IE 12.5%
- Others 12.2%



## TOP COMPONENTS AS OF 02-Oct-2023

| Company                         | Ticker           | Country | Currency | Index Weight (%) |
|---------------------------------|------------------|---------|----------|------------------|
| LINDE PLC                       | LIN UN Equity    | IE      | USD      | 12.50%           |
| AIR LIQUIDE SA                  | AI FP Equity     | FR      | EUR      | 12.18%           |
| ENERGIEKONTOR AG                | EKT GY Equity    | DE      | EUR      | 12.02%           |
| ENCAVIS AG                      | ECV GY Equity    | DE      | EUR      | 10.65%           |
| CROPENERGIES AG                 | CE2 GY Equity    | DE      | EUR      | 10.51%           |
| VESTAS WIND SYSTEMS A/S         | VWS DC Equity    | DK      | DKK      | 10.21%           |
| VERBIO VEREINIGTE BIOENERGIE AG | VBK GY Equity    | DE      | EUR      | 10.10%           |
| ORSTED A/S                      | ORSTED DC Equity | DK      | DKK      | 7.64%            |
| SUNPOWER CORP-CLASS A           | SPWR UW Equity   | US      | USD      | 7.47%            |
| SOLAREDGE TECHNOLOGIES INC      | SEDG UW Equity   | US      | USD      | 6.72%            |

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