

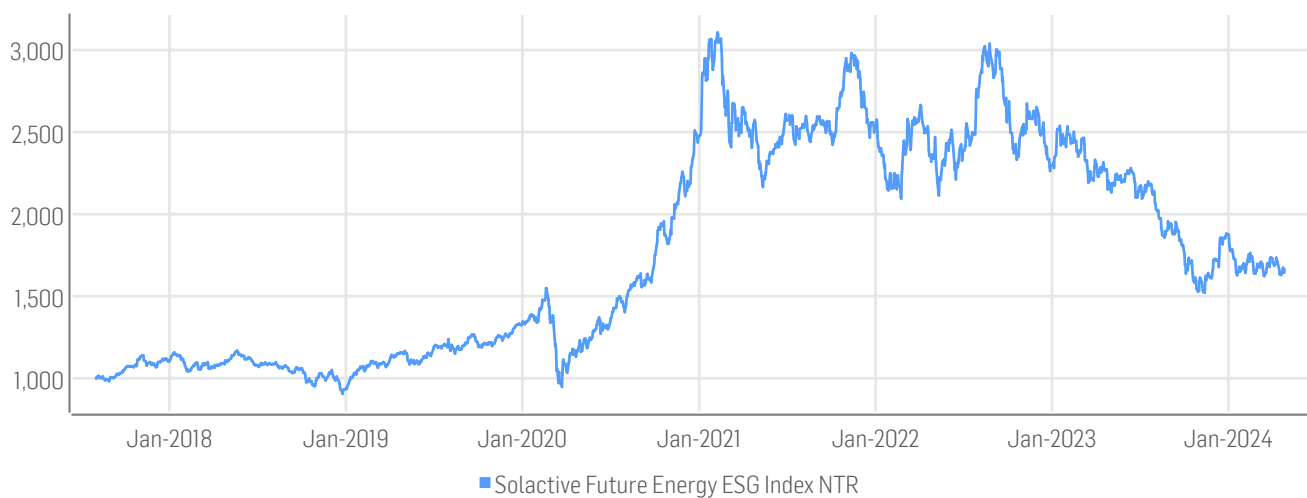
# FACTSHEET - AS OF 26-Apr-2024

## Solactive Future Energy ESG Index NTR

### DESCRIPTION

Representation of securities that provide renewable energy or contribute to the value chain. This includes companies from the following industries: Solar Energy, Wind Energy, Geothermal Energy, Battery & Energy Storage, Hydrogen Power and Smart Energy & Alternative Power.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFPG8 / SLOFPG	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	SOLFTENN Index / .SOLFTENN	Last Price	1664.33
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.08.2017
Index Members	60		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.75%	0.74%	7.74%	-22.52%	-11.26%	66.43%
Performance (p.a.)						7.86%
Volatility (p.a.)	20.64%	20.78%	23.50%	22.73%	20.63%	24.82%
High	1736.03	1763.51	1882.13	2280.82	1876.40	3106.90
Low	1629.18	1622.49	1521.20	1521.20	1622.49	904.71
Sharpe Ratio*	-1.99	-0.04	0.53	-1.18	-1.68	0.16
Max. Drawdown	-6.15%	-8.00%	-13.80%	-33.30%	-13.53%	-51.04%
VaR 95 \ 99				-38.5% \ -53.6%		-37.4% \ -67.9%
CVaR 95 \ 99				-47.9% \ -62.0%		-57.8% \ -93.8%

\* 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).

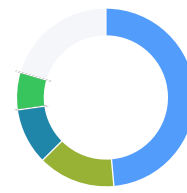
## COMPOSITION BY CURRENCIES

- USD 56.0%
- JPY 14.0%
- DKK 10.2%
- EUR 8.4%
- Others 11.4%



## COMPOSITION BY COUNTRIES

- US 48.6%
- JP 14.0%
- DK 10.2%
- SG 6.8%
- Others 20.4%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
GENERAL MOTORS CO	GM UN Equity	US	USD	6.85%
FLEX LTD	FLEX UW Equity	SG	USD	6.78%
FIRST SOLAR INC	FSLR UW Equity	US	USD	5.97%
FORD MOTOR CO	F UN Equity	US	USD	5.86%
ORSTED A/S	ORSTED DC Equity	DK	DKK	5.42%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	5.34%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	5.16%
SEMPRA ENERGY	SRE UN Equity	US	USD	5.08%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	4.78%
PANASONIC HOLDINGS CORP	6752 JT Equity	JP	JPY	4.75%

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