

# FACTSHEET - AS OF 21-May-2025

## 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	1517.19
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	58		

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### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	17.02%	-5.45%	-11.54%	-17.18%	-7.17%	51.72%
Performance (p.a.)						5.49%
Volatility (p.a.)	27.43%	25.92%	23.35%	23.47%	24.25%	24.60%
High	1567.44	1604.63	1758.31	1869.21	1726.24	3106.90
Low	1296.54	1277.24	1277.24	1277.24	1277.24	904.71
Sharpe Ratio*	20.98	-0.87	-1.04	-0.83	-0.81	0.13
Max. Drawdown	-3.21%	-20.40%	-27.36%	-31.67%	-26.01%	-58.89%
VaR 95 \ 99				-39.7% \ -70.4%		-37.3% \ -68.0%
CVaR 95 \ 99				-57.7% \ -86.8%		-57.4% \ -92.0%

\* 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

- USD 47.5%
- JPY 14.7%
- EUR 14.7%
- DKK 10.4%
- Others 12.7%



### COMPOSITION BY COUNTRIES

- US 41.2%
- JP 14.7%
- DK 10.7%
- CA 5.6%
- Others 27.8%



### TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	6.65%
QUANTA SERVICES INC	PWR UN Equity	US	USD	5.92%
PANASONIC HOLDINGS CORP	6752 JT Equity	JP	JPY	5.89%
FORD MOTOR CO	F UN Equity	US	USD	5.83%
FLEX LTD	FLEX UW Equity	SG	USD	5.44%
GENERAL MOTORS CO	GM UN Equity	US	USD	5.25%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	5.21%
SUNRUN INC	RUN UW Equity	US	USD	4.93%
FIRST SOLAR INC	FSLR UW Equity	US	USD	4.63%
ORSTED A/S	ORSTED DC Equity	DK	DKK	3.76%

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