

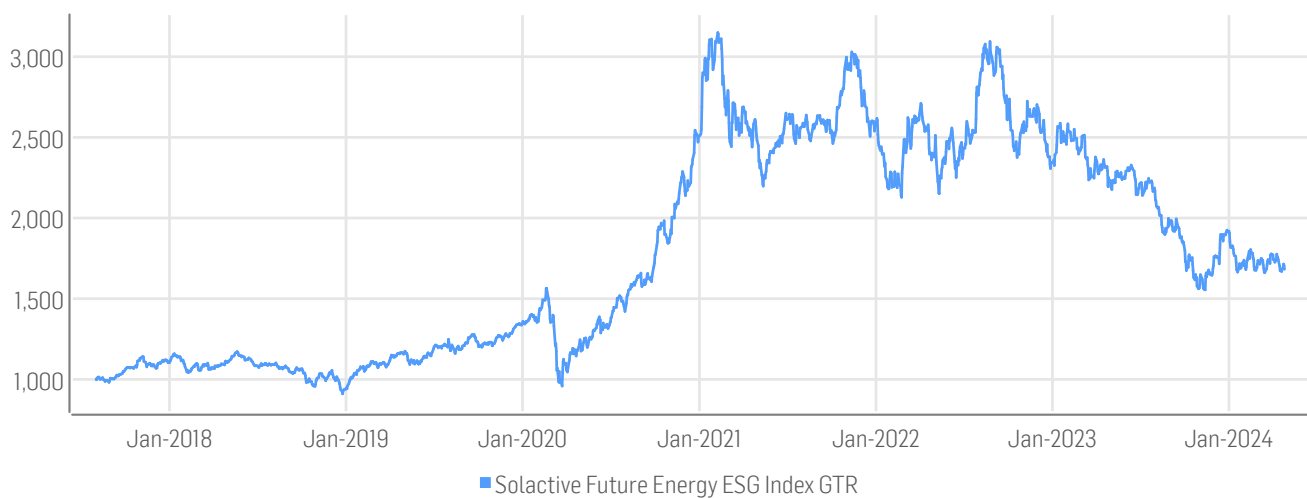
FACTSHEET - AS OF 25-Apr-2024

Solactive Future Energy ESG Index GTR

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	DE000SLOFPH6 / SLOFPH	Base Value / Base Date	1000 Points / 02.08.2017
Bloomberg / Reuters	/ .SOLFTENT	Last Price	1682.74
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	-2.09%	-0.41%	6.59%	-24.61%	-12.27%	68.27%
Performance (p.a.)						8.04%
Volatility (p.a.)	20.16%	20.67%	23.54%	22.70%	20.63%	24.83%
High	1777.67	1804.60	1924.97	2328.29	1919.11	3149.73
Low	1668.44	1660.71	1554.99	1554.99	1660.71	909.90
Sharpe Ratio*	-1.32	-0.27	0.42	-1.27	-1.80	0.17
Max. Drawdown	-6.14%	-7.97%	-13.73%	-33.21%	-13.46%	-50.63%
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).

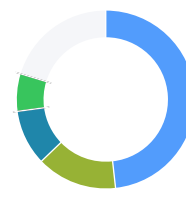
COMPOSITION BY CURRENCIES

- USD 55.6%
- JPY 14.6%
- DKK 10.0%
- EUR 8.4%
- Others 11.3%



COMPOSITION BY COUNTRIES

- US 48.2%
- JP 14.6%
- DK 10.0%
- SG 6.8%
- Others 20.3%



TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
GENERAL MOTORS CO	GM UN Equity	US	USD	6.88%
FLEX LTD	FLEX UW Equity	SG	USD	6.78%
FORD MOTOR CO	F UN Equity	US	USD	6.04%
FIRST SOLAR INC	FSLR UW Equity	US	USD	5.90%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	5.82%
ORSTED A/S	ORSTED DC Equity	DK	DKK	5.36%
SEMPRA ENERGY	SRE UN Equity	US	USD	5.18%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	5.02%
PANASONIC HOLDINGS CORP	6752 JT Equity	JP	JPY	4.80%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	4.68%

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