

FACTSHEET - AS OF 26-Jul-2024

Solactive Alternative Energien Price Index

DESCRIPTION

The Solactive Alternative Energy Price Index reflects the price movements of international companies whose business operations are in the alternative energy sector. It takes into account the solar, wind, natural gas and bio- energy sectors as well as other forms of energy generation in a fifth sector. The sectors showing the best price movements in the recent past are weighted the highest on each adjustment date.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|------------------------|------------------------|--|
| ISIN / WKN | DE000A0JZNU7 / A0JZNU | Base Value / Base Date | 100 Points / 15.09.2006 |
| Bloomberg / Reuters | SBOXAE Index / .SBOXAE | Last Price | 232.46 |
| Index Calculator | Solactive AG | Dividends | Not included (Price index) |
| Index Type | Industry / Sector | Calculation | 09:00am to 10:30pm (CET), every 60 seconds |
| Index Currency | EUR | History | Available daily back to 15.09.2006 |
| Index Members | 20 | | |

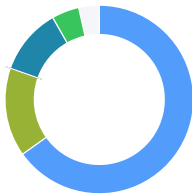
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|-----------------|---------|------------------|
| Performance | 3.76% | 14.05% | 17.56% | -4.80% | 9.06% | 130.32% |
| Performance (p.a.) | | | | | | 4.79% |
| Volatility (p.a.) | 28.08% | 24.92% | 22.37% | 22.56% | 21.65% | 23.83% |
| High | 232.46 | 240.92 | 240.92 | 244.19 | 240.92 | 337.00 |
| Low | 211.36 | 203.52 | 186.16 | 183.67 | 186.16 | 50.09 |
| Sharpe Ratio* | 1.89 | 2.68 | 1.57 | -0.38 | 0.58 | 0.05 |
| Max. Drawdown | -5.83% | -12.27% | -12.27% | -24.78% | -12.92% | -74.27% |
| VaR 95 \ 99 | | | | -35.7% \ -51.7% | | -36.0% \ -70.2% |
| CVaR 95 \ 99 | | | | -45.7% \ -59.4% | | -57.9% \ -102.2% |

* 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).

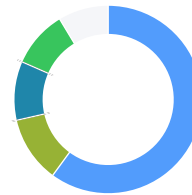
COMPOSITION BY CURRENCIES

- USD 65.1%
- EUR 15.2%
- GBp 11.4%
- CAD 4.7%
- Others 3.5%



COMPOSITION BY COUNTRIES

- US 60.0%
- GB 11.4%
- ES 10.1%
- CA 9.8%
- Others 8.6%



TOP COMPONENTS AS OF 26-Jul-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------|----------------|---------|----------|------------------|
| FIRST SOLAR INC | FSLR UW Equity | US | USD | 12.55% |
| DRAX GROUP PLC | DRX LN Equity | GB | GBp | 11.40% |
| ENPHASE ENERGY INC | ENPH UQ Equity | US | USD | 10.72% |
| NEXTERA ENERGY INC | NEE UN Equity | US | USD | 9.17% |
| IBERDROLA SA | IBE SQ Equity | ES | EUR | 8.44% |
| SOUTHERN COMPANY THE | SO UN Equity | US | USD | 5.39% |
| VERBUND AG | VER AV Equity | AT | EUR | 5.13% |
| BROOKFIELD RENEWABLE CORP | BEPC UN Equity | CA | USD | 5.09% |
| ENBRIDGE INC | ENB CT Equity | CA | CAD | 4.72% |
| ORMAT TECHNOLOGIES INC | ORA UN Equity | US | USD | 4.63% |
| GREEN PLAINS INC | GPPE UW Equity | US | USD | 4.20% |
| BLOOM ENERGY CORP | BE UN Equity | US | USD | 3.01% |
| SEMPRA ENERGY | SRE UN Equity | US | USD | 3.01% |
| SUNRUN INC | RUN UW Equity | US | USD | 2.86% |
| VESTAS WIND SYSTEMS A/S | VWS DC Equity | DK | DKK | 2.40% |

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