

FACTSHEET - AS OF 03-Sep-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	223.34
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		

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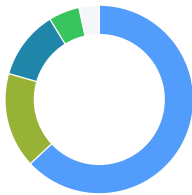
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.25%	-6.55%	13.46%	0.19%	4.79%	121.28%
Performance (p.a.)						4.53%
Volatility (p.a.)	22.68%	24.36%	23.19%	23.14%	21.78%	23.82%
High	229.90	240.92	240.92	240.92	240.92	337.00
Low	218.45	211.36	190.50	183.67	186.16	50.09
Sharpe Ratio*	-0.79	-1.14	1.10	-0.15	0.16	0.04
Max. Drawdown	-3.41%	-12.27%	-12.27%	-20.14%	-12.92%	-74.27%
VaR 95 \ 99				-35.7% \ -54.1%		-36.1% \ -70.2%
CVaR 95 \ 99				-46.6% \ -60.0%		-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).

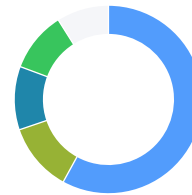
COMPOSITION BY CURRENCIES

- USD 63.1%
- EUR 16.4%
- GBp 11.8%
- CAD 5.3%
- Others 3.5%



COMPOSITION BY COUNTRIES

- US 58.0%
- GB 11.8%
- ES 10.9%
- CA 10.4%
- Others 9.0%



TOP COMPONENTS AS OF 03-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
FIRST SOLAR INC	FSLR UW Equity	US	USD	12.05%
DRAX GROUP PLC	DRX LN Equity	GB	GBp	11.79%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	10.38%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	10.10%
IBERDROLA SA	IBE SQ Equity	ES	EUR	9.27%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	5.97%
VERBUND AG	VER AV Equity	AT	EUR	5.47%
ENBRIDGE INC	ENB CT Equity	CA	CAD	5.29%
BROOKFIELD RENEWABLE CORP	BEPC UN Equity	CA	USD	5.07%
ORMAT TECHNOLOGIES INC	ORA UN Equity	US	USD	4.41%
SEMPRA ENERGY	SRE UN Equity	US	USD	3.24%
GREEN PLAINS INC	GPPE UW Equity	US	USD	3.19%
SUNRUN INC	RUN UW Equity	US	USD	3.03%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	2.35%
BLOOM ENERGY CORP	BE UN Equity	US	USD	2.34%

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