

FACTSHEET - AS OF 18-Jun-2024

Solactive Energy Transition 2021 Index AR 5%

DESCRIPTION

The Solactive Energy Transition 2021 Index AR 5% aims to represent securities providing goods and services related to Energy Transition. The index calculates as an AR version in EUR.

The index replicates the return of an investment into the index components (net dividends reinvested) with a constant dividend markdown of 5% per year, subtracted on an accrued basis. Consequently, the index performs better (or worse) than the standard price index that does not consider dividend reinvestments as long as the overall net dividend yield of the index components is greater (lower) than the value being subtracted.

HISTORICAL PERFORMANCE



CHARACTERISTICS

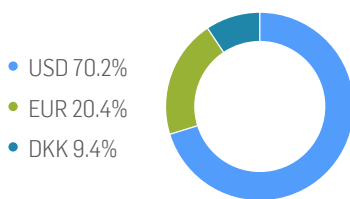
ISIN / WKN	DE000SLOB749 / SLOB74	Base Value / Base Date	1000 Points / 31.12.2014
Bloomberg / Reuters	SONRGY21 Index/ .SONRGY21	Last Price	3058.31
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.2014
Index Members	10		

STATISTICS

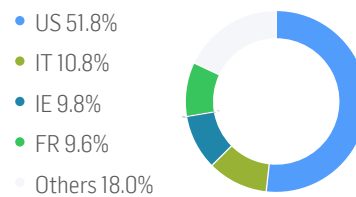
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.08%	-1.90%	-9.76%	-17.82%	-10.67%	205.83%
Performance (p.a.)						12.54%
Volatility (p.a.)	28.86%	23.15%	21.40%	21.23%	21.63%	27.83%
High	3268.82	3268.82	3431.62	3887.58	3423.54	4258.88
Low	3058.31	2953.31	2953.31	2866.11	2953.31	823.87
Sharpe Ratio*	0.36	-0.48	-1.05	-1.02	-1.15	0.32
Max. Drawdown	-6.44%	-7.26%	-13.94%	-26.28%	-13.74%	-40.14%
VaR 95 \ 99				-32.3% \ -55.0%		-43.3% \ -73.9%
CVaR 95 \ 99				-46.5% \ -71.1%		-64.1% \ -100.2%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
FIRST SOLAR INC	FSLR UW Equity	US	USD	16.25%
ENEL SPA	ENEL IM Equity	IT	EUR	10.77%
XCEL ENERGY INC	XEL UW Equity	US	USD	10.40%
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	10.30%
LINDE PLC	LIN UW Equity	IE	USD	9.81%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	9.63%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	9.37%
COGNIZANT TECHNOLOGY SOLUTIONS CORP	CTSH UW Equity	US	USD	9.30%
CANADIAN SOLAR INC	CSIQ UW Equity	CA	USD	8.65%
SOLAREDGE TECHNOLOGIES INC	SEDG UW Equity	US	USD	5.52%

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The index is launched on 31-Dec-2014. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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