

## FACTSHEET - AS OF 22-Feb-2024

### BOERSE ONLINE Grüene Zukunft Index

#### DESCRIPTION

On the way to CO2 neutrality

Worldwide, the expansion of climate-friendly, renewable energy sources is accelerating, and Europe wants to reduce its dependence on Russian energy supplies by investing in hydrogen, solar and wind power. BÖRSE ONLINE has developed the "BÖRSE ONLINE Grüene Zukunft Index" (Green Future Index) for this megatrend. The index includes shares of 16 companies that are benefiting from the ecological transformation of the global economy, including wind power specialists such as Energiekontor, Ørsted, Nordex and Vestas. Solar energy is covered by First Solar, Solaredge and Enphase. The portfolio is completed by companies such as Linde, Nel and Plug Power, which are leaders in hydrogen technology. From the energy efficiency segment, the insulation material producer Steico complements the portfolio, from the biofuels sector the company Verbio. All 16 index members are equally weighted and are adjusted and rebalanced every six months.

#### HISTORICAL PERFORMANCE



#### CHARACTERISTICS

ISIN / WKN	DE000SLOFFA2 / SLOFFA	Base Value / Base Date	100 Points / 17.03.2022
Bloomberg / Reuters	BONLGRZU Index / .BONLGRZU	Last Price	68.82
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 17.03.2022
Index Members	15		

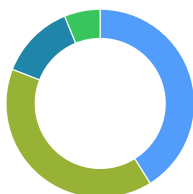
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.62%	-0.74%	-16.92%	-31.23%	-10.32%	-31.18%
Performance (p.a.)						-17.56%
Volatility (p.a.)	24.74%	23.53%	25.91%	24.64%	23.35%	27.03%
High	73.09	76.83	84.81	102.82	76.74	112.83
Low	67.76	67.76	65.78	65.78	67.76	65.78
Sharpe Ratio*	-1.27	-0.29	-1.36	-1.44	-2.37	-0.79
Max. Drawdown	-5.84%	-11.81%	-22.44%	-36.02%	-11.70%	-41.70%
VaR 95 \ 99				-44.8% \ -56.4%		-44.5% \ -74.4%
CVaR 95 \ 99				-53.9% \ -69.6%		-59.7% \ -88.8%

\* 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

- EUR 41.1%
- USD 39.8%
- DKK 12.9%
- NOK 6.2%



## COMPOSITION BY COUNTRIES

- US 32.4%
- DE 25.9%
- FR 15.2%
- DK 12.9%
- Others 13.6%



## TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
ENPHASE ENERGY INC	ENPH UQ Equity	US	USD	7.94%
NEXANS	NEX FP Equity	FR	EUR	7.67%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	7.57%
LINDE PLC	LIN UW Equity	IE	USD	7.42%
NORDEX SE	NDXI GY Equity	DE	EUR	7.01%
SOLAREEDGE TECHNOLOGIES INC	SEDG UW Equity	US	USD	6.85%
FIRST SOLAR INC	FSLR UW Equity	US	USD	6.64%
ORSTED A/S	ORSTED DC Equity	DK	DKK	6.63%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	6.43%
VERBIO VEREINIGTE BIOENERGIE AG	VBK GY Equity	DE	EUR	6.42%

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