

# EF-I RE25

A Global Renewable Investment Strategy  
December 2015



## Profile

The EF-I RE25 Investment Strategy is an equally weighted model designed to combine the performance of 25 companies that are publicly traded globally and includes companies engaged in the clean energy value chain. The investment methodology is designed to include only the companies that are leaders in the renewable energy industry coming from biomass, wave and tidal, photovoltaic, solar power, geothermal energy, wind energy, hydropower or the fuel cell sector.

## Quick Facts

Weighting Method	Equally Weighted
Rebalancing Frequency	Semi-annually in March and September
Calculation Frequency	Real time
Calculation Currencies	USD

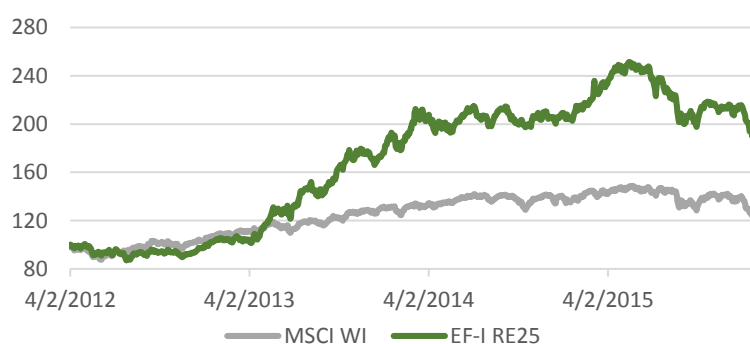
## Performance Summary

In %	RETURNS							P.A.
	YTD	1M	3M	6M	1 YR	2 YRS	3 YRS	
EF-I RE25	2.0%	0.3%	5.8%	-11.2%	2.0%	9.3%	23.8%	
MSCI World	-0.3%	-1.7%	5.5%	-3.2%	-0.3%	2.5%	9.3%	

## Calendar Year Performance

In %	YTD	2015	2014	2013
EF-I RE25	2.0%	2.0%	17.2%	58.9%
MSCI World	-0.3%	-0.3%	5.4%	24.2%

## Historical Performance



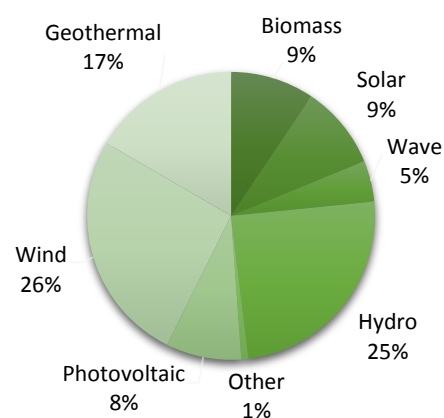
## 3 Year statistics

	Volatility [%]	Alpha	Beta	Sharpe Ratio	Correlation	IR
EF-I RE25	16,01	0.0007	1.05	1.39	0.68	1.33
MSCI World	10,94	-	1,00	0,69	1,00	-

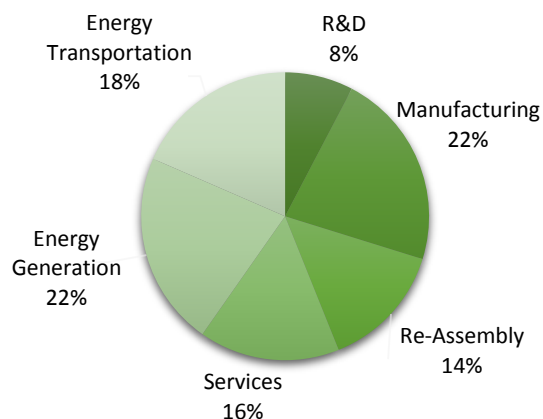
## Geographical Breakdown

CONTINENT	[%]	COUNTRY	[%]
Europe	40%	USA	24%
North-America	28%	China	12%
Asia	28%	Spain	8%
South-America	4%	Canada	8%
Oceania	0%	Italy	8%

## Renewable Energy Source



## Value Chain



## Constituent Characteristics

Number of Constituents	25
Constituent Market Cap. [USD Million]	
Mean Total Market Cap	94.489,63
Highest Total Market Cap	44.9865,00
Lowest Total Market Cap	8582,72
Weight Top 10 Constituents [%]	40

## Top 5 Constituents by Market Cap

CONSTITUENT	SYMBOL
Vestas Wind Systems	VWS
Nordex AG	NDX1
Kingspan Group	KGP
Gamesa Corporación Tecnológica	OH4N
Kansai Electric Power	KPO

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