

FACTSHEET - AS OF 26-Oct-2020

Solactive Global Wind Total Return Index

DESCRIPTION

The Solactive Global Wind Index is an index of the twelve largest companies in the global wind energy sector. The index members are weighted according to market capitalization with a minimum weight of 2 percent and a maximum weight of 20 percent. The index is adjusted semi-annually and calculated as a total return index in Euro.

HISTORICAL PERFORMANCE



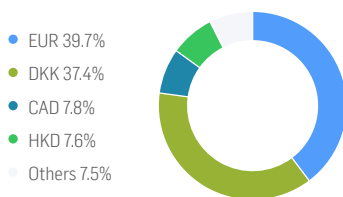
CHARACTERISTICS

ISIN / WKN	DE000A0JZD35 / A0JZD3	Base Value / Base Date	100 Points / 15.08.2007
Bloomberg / Reuters	SBOXGWIN Index / .SBOXGWIND	Last Price	165.25
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 15.08.2007
Index Members	15		

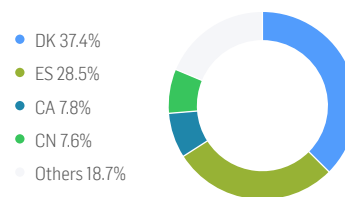
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	9.18%	13.55%	40.72%	53.78%	39.12%	77.78%
Performance (p.a.)	-	-	-	-	-	4.46%
Volatility (p.a.)	22.32%	19.99%	19.35%	27.69%	29.96%	26.18%
High	177.93	177.93	177.93	177.93	177.93	177.93
Low	153.21	144.78	112.95	97.55	97.55	17.82
Sharpe Ratio	8.59	3.40	5.20	1.99	1.67	0.19
Max. Drawdown	-7.13%	-7.13%	-7.13%	-27.83%	-27.83%	-85.59%
VaR 95 \ 99				-43.2% \ -101.8%		-40.8% \ -72.4%
CVaR 95 \ 99				-76.2% \ -140.3%		-63.7% \ -109.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 26-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	19.56%
IBERDROLA SA	IBE SQ Equity	ES	EUR	18.94%
ORSTED A/S	ORSTED DC Equity	DK	DKK	17.88%
SIEMENS GAMESA RENEWABLE ENERGY	SGRE SQ Equity	ES	EUR	5.32%
BORALEX INC -A	BLX CT Equity	CA	CAD	4.35%
EDP RENOVAVEIS SA	EDPR PL Equity	ES	EUR	4.23%
CLEARWAY ENERGY INC CLASS C	CWEN UN Equity	US	USD	3.87%
XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD	2208 HK Equity	CN	HKD	3.81%
CHINA LONGYUAN POWER GROUP-H	916 HK Equity	CN	HKD	3.80%
TPI COMPOSITES INC	TPIC UQ Equity	US	USD	3.62%
TRANSALTA RENEWABLES INC.	RNW CT Equity	CA	CAD	3.41%
ERG SPA	ERG IM Equity	IT	EUR	3.04%

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