

FACTSHEET - AS OF 26-Apr-2024

Solactive Wind Energy v2 Index GTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SL0D1M3 / SL0D1M | Base Value / Base Date | 1000 Points / 23.09.2021 |
| Bloomberg / Reuters | - / .SOWNDY2T | Last Price | 493.26 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 23.09.2021 |
| Index Members | 27 | | |

STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|---------|-----------------|---------|-----------------|
| Performance | -2.24% | -5.52% | 0.37% | -24.80% | -13.54% | -50.67% |
| Performance (p.a.) | | | | | | -23.90% |
| Volatility (p.a.) | 17.02% | 18.37% | 19.99% | 18.56% | 18.59% | 22.43% |
| High | 512.86 | 528.94 | 570.94 | 679.07 | 570.49 | 1046.30 |
| Low | 484.37 | 481.95 | 481.95 | 481.95 | 481.95 | 481.95 |
| Sharpe Ratio* | -1.73 | -1.41 | -0.23 | -1.64 | -2.22 | -1.30 |
| Max. Drawdown | -5.56% | -8.43% | -15.59% | -29.03% | -15.52% | -53.94% |
| VaR 95 \ 99 | | | | -34.5% \ -43.4% | | -37.5% \ -58.9% |
| CVaR 95 \ 99 | | | | -40.4% \ -51.8% | | -50.1% \ -73.6% |

* 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).

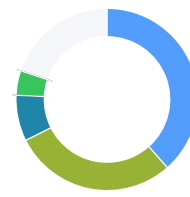
COMPOSITION BY CURRENCIES

- CNH 38.0%
- DKK 29.1%
- EUR 15.0%
- CAD 8.2%
- Others 9.7%



COMPOSITION BY COUNTRIES

- CN 38.5%
- DK 29.1%
- CA 8.2%
- IT 4.4%
- Others 19.9%



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|--|------------------|---------|----------|------------------|
| ORSTED A/S | ORSTED DC Equity | DK | DKK | 14.81% |
| VESTAS WIND SYSTEMS A/S | VWS DC Equity | DK | DKK | 14.32% |
| CHINA THREE GORGES NEW ENERGY GROUP CO LTD | 600905 C1 Equity | CN | CNH | 12.83% |
| MING YANG SMART ENERGY GROUP LTD | 601615 C1 Equity | CN | CNH | 5.67% |
| BORALEX INC -A | BLX CT Equity | CA | CAD | 4.87% |
| ERG SPA | ERG IM Equity | IT | EUR | 4.35% |
| CECEP WIND POWER CORP-A | 601016 C1 Equity | CN | CNH | 4.18% |
| NORDEX SE | NDX1 GY Equity | DE | EUR | 4.04% |
| CORP ACCIONA ENERGIAS RENOVA | ANE SQ Equity | ES | EUR | 3.70% |
| INNERGEX RENEWABLE ENERGY INC | INE CT Equity | CA | CAD | 3.30% |

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