

FACTSHEET - AS OF 26-Apr-2024

Solactive Wind Energy Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEBH9 / SLOEBH	Base Value / Base Date	1000 Points / 16.08.2021
Bloomberg / Reuters	/.SOLWNDYP	Last Price	519.61
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 16.08.2021
Index Members	27		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.36%	-7.35%	-2.48%	-29.88%	-15.55%	-48.04%
Performance (p.a.)						-21.57%
Volatility (p.a.)	17.90%	19.57%	21.05%	19.92%	19.56%	22.25%
High	546.19	565.14	615.31	763.50	615.31	1181.97
Low	511.09	511.09	511.09	511.09	511.09	511.09
Sharpe Ratio*	-2.20	-1.63	-0.49	-1.78	-2.34	-1.21
Max. Drawdown	-6.43%	-9.56%	-16.94%	-33.06%	-16.94%	-56.76%
VaR 95 \ 99				-36.4% \ -57.4%		-36.9% \ -60.8%
CVaR 95 \ 99				-46.7% \ -68.2%		-48.8% \ -66.4%

* 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

- DKK 30.3%
- CNH 26.6%
- CAD 17.5%
- EUR 11.1%
- Others 14.4%



COMPOSITION BY COUNTRIES

- CN 31.3%
- DK 30.3%
- CA 17.5%
- DE 4.7%
- Others 16.2%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ORSTED A/S	ORSTED DC Equity	DK	DKK	16.61%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	13.71%
NORHLAND POWER INC	NPI CT Equity	CA	CAD	10.27%
MING YANG SMART ENERGY GROUP LTD	601615 C1 Equity	CN	CNH	5.45%
NORDEX SE	NDX1 GY Equity	DE	EUR	4.68%
CECEP WIND POWER CORP-A	601016 C1 Equity	CN	CNH	4.67%
BORALEX INC -A	BLX CT Equity	CA	CAD	4.50%
CHINA LONGYUAN POWER GROUP-H	916 HK Equity	CN	HKD	4.20%
TITAN WIND ENERGY SUZHOU-A	002531 C2 Equity	CN	CNH	3.40%
CORP ACCIONA ENERGIAS RENOVA	ANE SQ Equity	ES	EUR	3.38%

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