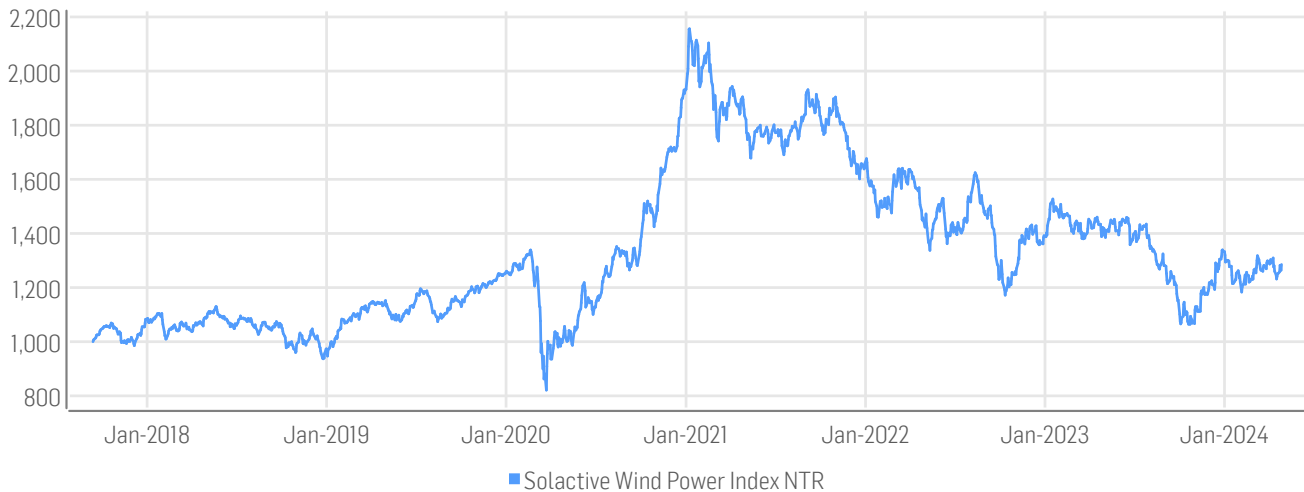


# FACTSHEET - AS OF 26-Apr-2024

## Solactive Wind Power Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOHYF8 / SLOHYF	Base Value / Base Date	1000.0 Points / 13.09.2017
Bloomberg / Reuters	null / .SOLWINDN	Last Price	1285.41
Index Calculator	null	Dividends	Reinvested
Index Type		Calculation	01:00 to 22:50 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 13.09.2017
Index Members	26		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.42%	2.44%	20.32%	-7.73%	-3.57%	28.54%
Performance (p.a.)						3.87%
Volatility (p.a.)	17.82%	19.59%	22.26%	21.36%	19.10%	21.10%
High	1309.48	1317.87	1339.39	1459.44	1332.95	2156.39
Low	1231.75	1183.42	1066.94	1064.38	1183.42	821.13
Sharpe Ratio*	-0.58	0.25	1.81	-0.62	-0.83	-0.07
Max. Drawdown	-5.94%	-6.53%	-11.64%	-27.07%	-11.22%	-50.64%
VaR 95 \ 99				-37.6% \ -49.1%		-30.9% \ -51.2%
CVaR 95 \ 99				-48.0% \ -76.3%		-49.6% \ -91.2%

\* 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

- USD 49.6%
- CAD 14.1%
- EUR 12.7%
- DKK 11.9%
- Others 11.7%



## COMPOSITION BY COUNTRIES

- US 38.8%
- CA 17.0%
- DE 12.7%
- DK 11.9%
- Others 19.5%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NEXTERA ENERGY INC	NEE UN Equity	US	USD	6.52%
ORSTED A/S	ORSTED DC Equity	DK	DKK	6.44%
NORDEX SE	NDX1 GY Equity	DE	EUR	6.08%
TPI COMPOSITES INC	TPIC UQ Equity	US	USD	5.84%
XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD	2208 HK Equity	CN	HKD	5.82%
BROOKFIELD RENEWABLE CORP	BEPC UN Equity	CA	USD	5.66%
INNERGEX RENEWABLE ENERGY INC	INE CT Equity	CA	CAD	5.65%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	5.44%
RENEW ENERGY GLOBAL PLC CLASS A	RNW UW Equity	GB	USD	5.09%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	3.88%

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