

FACTSHEET - AS OF 26-Apr-2024

Solactive Wind Power Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOHYG6 / SLOHYG	Base Value / Base Date	1000.0 Points / 13.09.2017
Bloomberg / Reuters	null / .SOLWINDT	Last Price	1326.43
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%	2.56%	20.58%	-7.30%	-3.45%	32.64%
Performance (p.a.)						4.36%
Volatility (p.a.)	17.84%	19.60%	22.27%	21.37%	19.11%	21.10%
High	1351.25	1359.64	1380.40	1500.48	1373.76	2192.52
Low	1271.05	1219.70	1098.60	1095.97	1219.70	832.28
Sharpe Ratio*	-0.58	0.28	1.84	-0.59	-0.81	-0.04
Max. Drawdown	-5.94%	-6.52%	-11.64%	-26.96%	-11.21%	-50.01%
VaR 95 \ 99				-37.6% \ -49.1%		-30.8% \ -51.2%
CVaR 95 \ 99				-48.0% \ -76.3%		-49.5% \ -91.1%

* 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%
INNERGEX RENEWABLE ENERGY INC	INE CT Equity	CA	CAD	5.66%
BROOKFIELD RENEWABLE CORP	BEPC UN Equity	CA	USD	5.66%
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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