

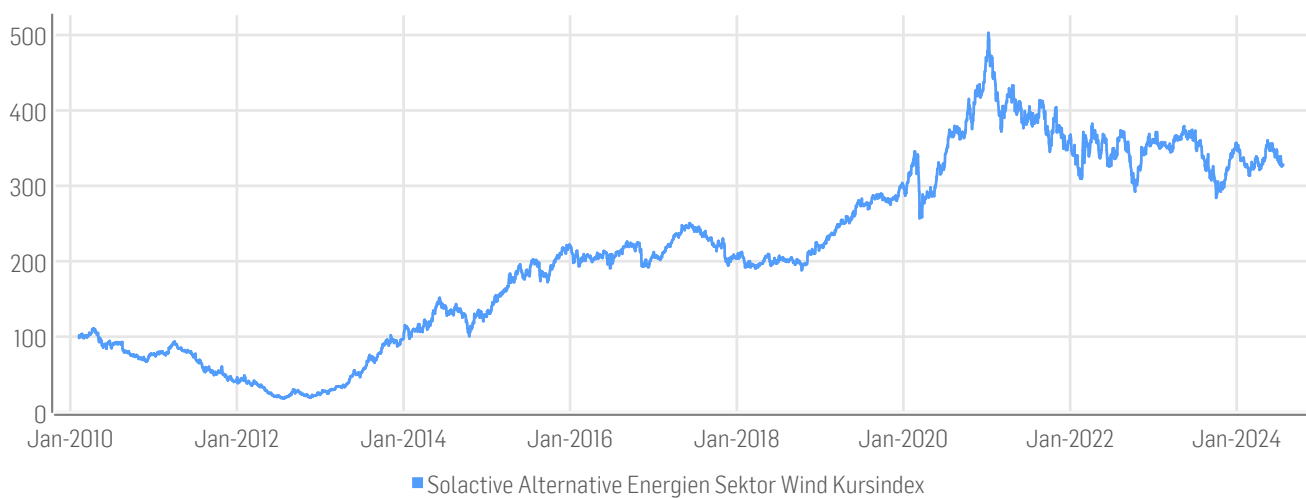
FACTSHEET - AS OF 23-Jul-2024

Solactive Alternative Energien Sektor Wind Kursindex

DESCRIPTION

The Solactive Alternative Energien Sektor Wind Index includes those companies from the Solactive Alternative Energien Kursindex which are active in the wind sector. The index is adjusted quarterly and calculated as a price return index.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000A1CRKA5 / A1CRKA	Base Value / Base Date	100 Points / 08.02.2010
Bloomberg / Reuters	SOLAESW Index / .SOLAESW	Last Price	328.21
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Equity	Calculation	08:00am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.02.2010
Index Members	3		

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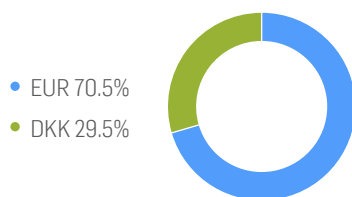
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STATISTICS

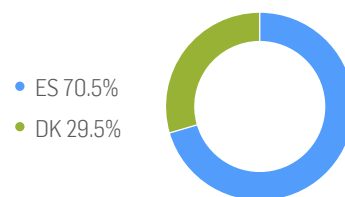
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.55%	-1.11%	-1.87%	-7.06%	-8.02%	234.23%
Performance (p.a.)						8.71%
Volatility (p.a.)	20.26%	18.28%	16.46%	18.90%	16.33%	29.28%
High	347.93	360.35	360.35	360.35	360.35	502.87
Low	325.79	325.79	313.51	283.99	313.51	17.75
Sharpe Ratio*	-2.32	-0.44	-0.45	-0.57	-1.06	0.17
Max. Drawdown	-6.36%	-9.59%	-9.59%	-19.58%	-12.14%	-83.99%
VaR 95 \ 99				-33.1% \ -56.1%		-44.5% \ -78.8%
CVaR 95 \ 99				-46.7% \ -82.5%		-69.1% \ -112.2%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 23-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
IBERDROLA SA	IBE SQ Equity	ES	EUR	70.45%
ORSTED A/S	ORSTED DC Equity	DK	DKK	9.23%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	20.31%

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