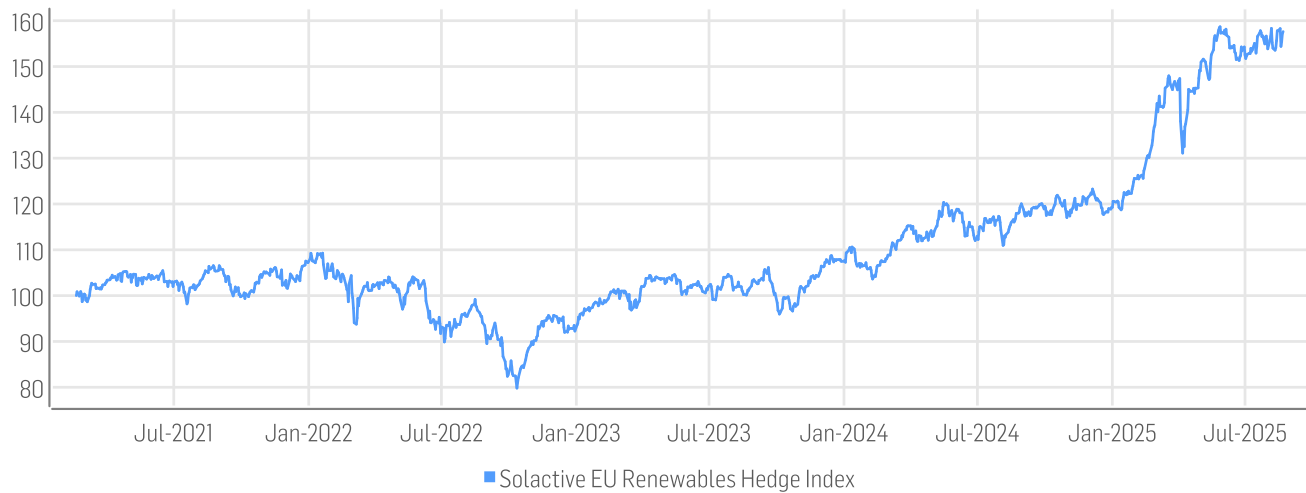


FACTSHEET - AS OF 22-Aug-2025

Solactive EU Renewables Hedge Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCS83 / SLOCS8	Base Value / Base Date	100.0 Points / 18.02.2021
Bloomberg / Reuters	SOLEURNH Index / .SOLEURNH	Last Price	157.63
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Price Return	Calculation	09:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 18.02.2021
Index Members	26		

FACTSHEET - AS OF 22-Aug-2025

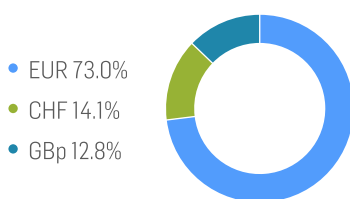
Solactive EU Renewables Hedge Index

STATISTICS

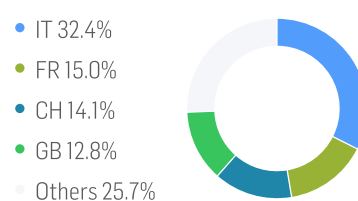
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.15%	1.26%	20.35%	33.34%	32.17%	57.63%
Performance (p.a.)						10.63%
Volatility (p.a.)	16.29%	12.95%	20.38%	16.14%	18.40%	14.70%
High	158.33	158.68	158.68	158.68	158.68	158.68
Low	153.55	151.32	131.10	117.03	118.71	79.81
Sharpe Ratio*	-0.01	0.25	2.14	1.98	2.86	0.59
Max. Drawdown	-3.02%	-4.64%	-11.41%	-11.41%	-11.41%	-26.97%
VaR 95 \ 99				-18.3% \ -39.5%		-24.2% \ -41.5%
CVaR 95 \ 99				-38.9% \ -92.9%		-35.5% \ -58.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
LEONARDO SPA	LDO IM Equity	IT	EUR	25.41%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	6.00%
EON SE	EOAN GY Equity	DE	EUR	5.43%
ENGIE SA	ENGI FP Equity	FR	EUR	5.39%
WARTSILA OYJ ABP	WRTIV FH Equity	FI	EUR	5.20%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	5.10%
HOLCIM LTD	HOLN SE Equity	CH	CHF	5.05%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	4.61%
ENDESA SA	ELE SQ Equity	ES	EUR	4.10%
SNAM SPA	SRG IM Equity	IT	EUR	3.88%

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