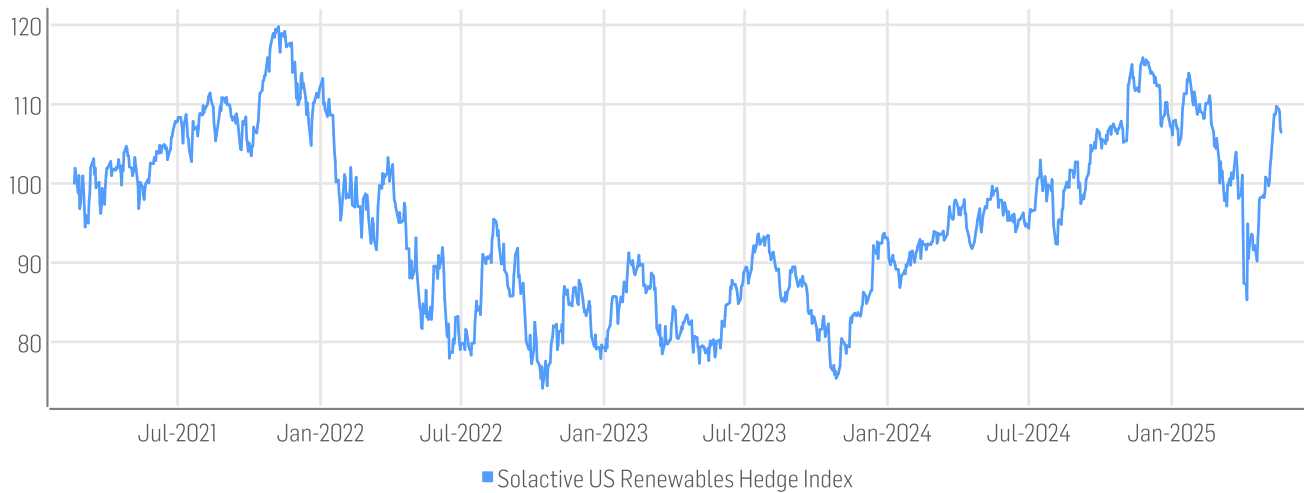


# FACTSHEET - AS OF 22-May-2025

## Solactive US Renewables Hedge Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                            |                        |  |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN          | DE000SL0CS91 / SL0CS9      | Base Value / Base Date | 100.0 Points / 18.02.2021              |
| Bloomberg / Reuters | SOLUSRNH Index / .SOLUSRNH | Last Price             | 106.46                                 |
| Index Calculator    | Solactive AG               | Dividends              | Not Reinvested                         |
| Index Type          | Price Return               | Calculation            | 09:30 to 16:50 (EST), every 15 seconds |
| Index Currency      | USD                        | History                | Available daily back to 18.02.2021     |
| Index Members       | 38                         |                        |  |

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## Solactive US Renewables Hedge Index

### STATISTICS

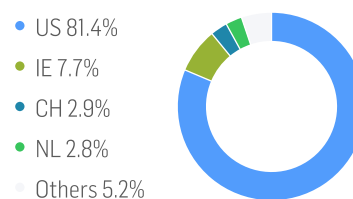
| USD                | 30D    | 90D     | 180D    | 360D             | YTD     | Since Inception |
|--------------------|--------|---------|---------|------------------|---------|-----------------|
| Performance        | 14.61% | -1.00%  | -7.30%  | 8.75%            | -0.60%  | 6.46%           |
| Performance (p.a.) |        |         |         |                  |         | 1.48%           |
| Volatility (p.a.)  | 22.33% | 39.93%  | 30.29%  | 25.22%           | 33.01%  | 23.93%          |
| High               | 109.72 | 109.72  | 115.85  | 115.85           | 113.90  | 119.77          |
| Low                | 92.89  | 85.31   | 85.31   | 85.31            | 85.31   | 74.16           |
| Sharpe Ratio*      | 18.89  | -0.21   | -0.61   | 0.18             | -0.18   | -0.12           |
| Max. Drawdown      | -2.97% | -20.66% | -26.36% | -26.36%          | -25.10% | -38.08%         |
| VaR 95 \ 99        |        |         |         | -39.4% \ -74.8%  |         | -39.4% \ -63.1% |
| CVaR 95 \ 99       |        |         |         | -61.6% \ -114.8% |         | -53.2% \ -79.0% |

\* 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-May-2025

| Company                    | Ticker         | Country | Currency | Index Weight (%) |
|----------------------------|----------------|---------|----------|------------------|
| EATON CORPORATION PLC      | ETN UN Equity  | IE      | USD      | 7.72%            |
| UNITED RENTALS INC         | URI UN Equity  | US      | USD      | 7.25%            |
| PARKER HANNIFIN CORP       | PH UN Equity   | US      | USD      | 7.10%            |
| TESLA INC                  | TSLA UW Equity | US      | USD      | 5.75%            |
| SEMPRA ENERGY              | SRE UN Equity  | US      | USD      | 5.04%            |
| DEERE & CO                 | DE UN Equity   | US      | USD      | 4.90%            |
| NASDAQ INC                 | NDAQ UW Equity | US      | USD      | 4.84%            |
| CAPITAL ONE FINANCIAL CORP | COF UN Equity  | US      | USD      | 4.67%            |
| GENERAL MOTORS CO          | GM UN Equity   | US      | USD      | 4.57%            |
| GOLDMAN SACHS GROUP INC    | GS UN Equity   | US      | USD      | 3.98%            |

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