

FACTSHEET - AS OF 23-May-2025

Solactive Transatlantic Electrification EUR Index TR

DESCRIPTION

Represents securities of companies involved in the operation of power facilities, as well as the generation, transmission, and distribution of electrical energy

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | SLOJKL | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | SOELECET Index/ .SOELECET | Last Price | 4183.75 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 08.05.2006 |
| Index Members | 50 | | |

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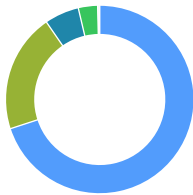
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 4.40% | -0.64% | -1.87% | 14.71% | 3.57% | 318.38% |
| Performance (p.a.) | | | | | | 7.81% |
| Volatility (p.a.) | 13.06% | 19.25% | 16.61% | 15.28% | 17.69% | 16.76% |
| High | 4269.15 | 4269.15 | 4288.41 | 4288.41 | 4269.15 | 4288.41 |
| Low | 4006.54 | 3848.64 | 3848.64 | 3542.97 | 3848.64 | 756.34 |
| Sharpe Ratio* | 5.11 | -0.25 | -0.36 | 0.84 | 0.41 | 0.34 |
| Max. Drawdown | -2.44% | -8.62% | -10.25% | -10.25% | -8.76% | -45.94% |
| VaR 95 \ 99 | | | | -27.6% \ -43.6% | | -24.5% \ -45.4% |
| CVaR 95 \ 99 | | | | -38.5% \ -59.9% | | -39.7% \ -70.0% |

* 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).

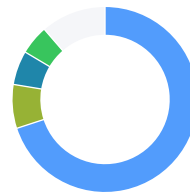
COMPOSITION BY CURRENCIES

- USD 70.0%
- EUR 20.4%
- GBp 5.9%
- CAD 3.3%
- Others 0.4%



COMPOSITION BY COUNTRIES

- US 70.0%
- ES 7.6%
- GB 5.9%
- IT 5.1%
- Others 11.4%



TOP COMPONENTS AS OF 23-May-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|----------------|---------|----------|------------------|
| NEXTERA ENERGY INC | NEE UN Equity | US | USD | 8.42% |
| IBERDROLA SA | IBE SQ Equity | ES | EUR | 6.52% |
| SOUTHERN COMPANY THE | SO UN Equity | US | USD | 5.98% |
| CONSTELLATION ENERGY CORPORATION | CEG UW Equity | US | USD | 5.63% |
| DUKE ENERGY CORP | DUK UN Equity | US | USD | 5.51% |
| NATIONAL GRID PLC | NG/ LN Equity | GB | GBp | 4.35% |
| ENEL SPA | ENEL IM Equity | IT | EUR | 4.25% |
| AMERICAN ELECTRIC POWER COMPANY INC | AEP UW Equity | US | USD | 3.49% |
| VISTRA CORP | VST UN Equity | US | USD | 3.20% |
| DOMINION ENERGY INC | D UN Equity | US | USD | 2.90% |

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