

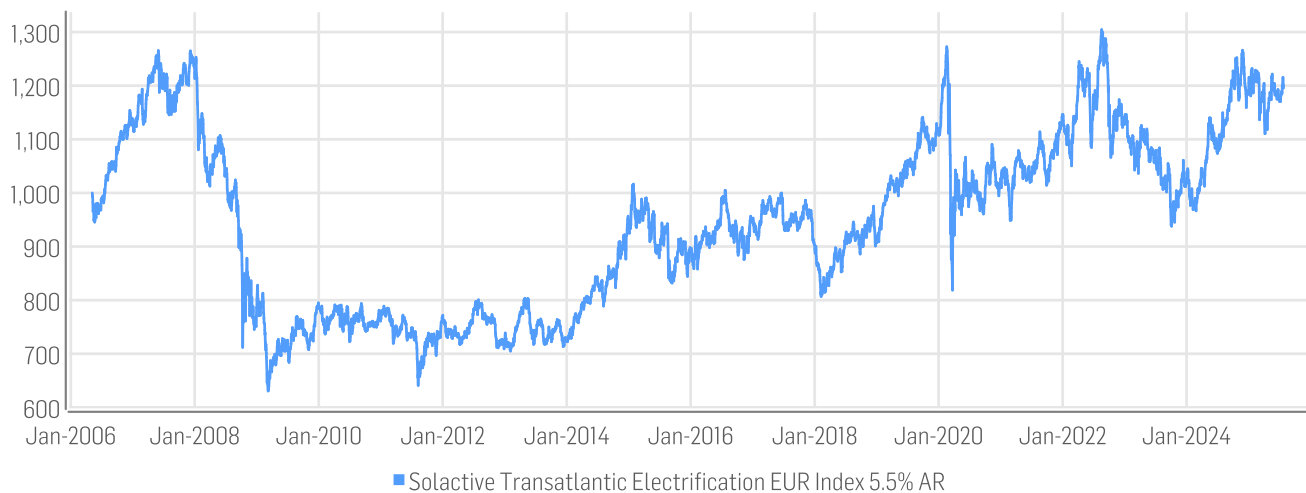
FACTSHEET - AS OF 25-Jul-2025

Solactive Transatlantic Electrification EUR Index 5.5% AR

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	SLOJKM	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SOELECE5 Index/ .SOELECE5	Last Price	1201.32
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	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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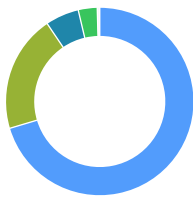
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.27%	4.24%	-0.81%	6.94%	1.30%	20.13%
Performance (p.a.)						0.96%
Volatility (p.a.)	10.33%	11.25%	15.59%	14.95%	15.74%	16.72%
High	1215.57	1221.65	1228.98	1266.20	1232.14	1304.54
Low	1170.41	1158.65	1110.49	1104.60	1110.49	630.56
Sharpe Ratio*	2.85	1.46	-0.23	0.34	0.02	-0.06
Max. Drawdown	-1.65%	-4.19%	-9.64%	-12.30%	-9.87%	-50.17%
VaR 95 \ 99				-26.7% \ -44.1%		-24.8% \ -45.5%
CVaR 95 \ 99				-38.1% \ -60.3%		-40.0% \ -69.9%

* 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).

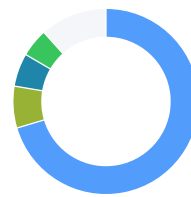
COMPOSITION BY CURRENCIES

- USD 70.4%
- EUR 20.2%
- GBp 5.8%
- CAD 3.3%
- Others 0.4%



COMPOSITION BY COUNTRIES

- US 70.4%
- ES 7.3%
- GB 5.8%
- IT 4.9%
- Others 11.6%



TOP COMPONENTS AS OF 25-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
NEXTERA ENERGY INC	NEE UN Equity	US	USD	8.58%
IBERDROLA SA	IBE SQ Equity	ES	EUR	6.22%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	6.06%
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	5.92%
DUKE ENERGY CORP	DUK UN Equity	US	USD	5.41%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBp	4.15%
ENEL SPA	ENEL IM Equity	IT	EUR	4.11%
VISTRA CORP	VST UN Equity	US	USD	3.72%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UW Equity	US	USD	3.55%
DOMINION ENERGY INC	D UN Equity	US	USD	2.91%

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