

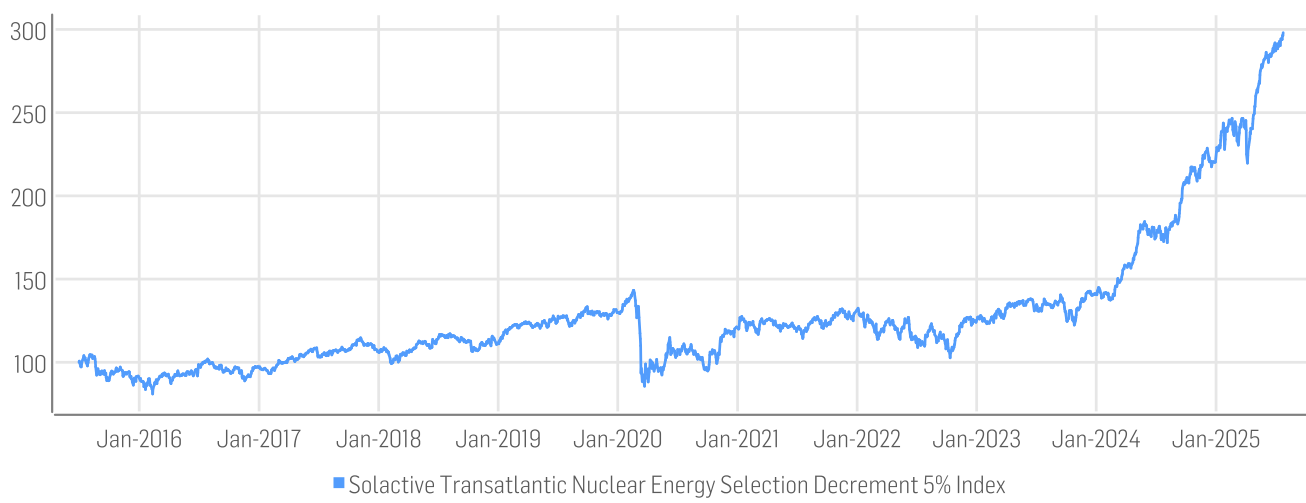
FACTSHEET - AS OF 25-Jul-2025

Solactive Transatlantic Nuclear Energy Selection Decrement 5% Index

DESCRIPTION

Solactive Transatlantic Nuclear Energy Selection Decrement 5% Index aims to track the performance of the Solactive Transatlantic Nuclear Selection Index NTR adjusted for a synthetic dividend of 5% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOQ259 / SLOQ25	Base Value / Base Date	100.0 Points / 07.01.2015
Bloomberg / Reuters	SOLTNCN5 Index / .SOLTNCN5	Last Price	298.08
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:00 AM to 10:53 PM (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 07.01.2015
Index Members	10		

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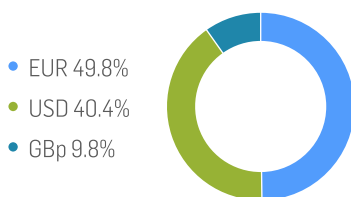
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STATISTICS

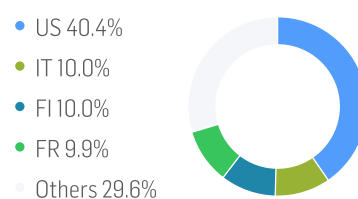
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.10%	19.98%	22.55%	70.32%	35.34%	198.08%
Performance (p.a.)						11.46%
Volatility (p.a.)	10.78%	12.07%	20.50%	18.70%	20.17%	19.55%
High	298.08	298.08	298.08	298.08	298.08	298.08
Low	286.35	249.46	219.63	171.86	219.63	80.94
Sharpe Ratio*	5.67	8.90	2.40	3.73	3.43	0.49
Max. Drawdown	-1.66%	-2.15%	-10.95%	-10.95%	-10.95%	-40.25%
VaR 95 \ 99				-25.3% \ -47.2%		-28.4% \ -53.2%
CVaR 95 \ 99				-47.1% \ -101.2%		-47.3% \ -84.3%

* 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 25-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
GE VERNova LLC	GEV UN Equity	US	USD	10.30%
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	10.14%
EXELON CORP	EXC UW Equity	US	USD	10.02%
FORTUM OYJ	FORTUM FH Equity	FI	EUR	10.00%
ENEL SPA	ENEL IM Equity	IT	EUR	10.00%
ENGIE SA	ENGI FP Equity	FR	EUR	9.95%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	9.95%
ENDESA SA	ELE SQ Equity	ES	EUR	9.94%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	9.90%
ROLLS-ROYCE HOLDING PLC	RR/ LN Equity	GB	GBP	9.80%

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