

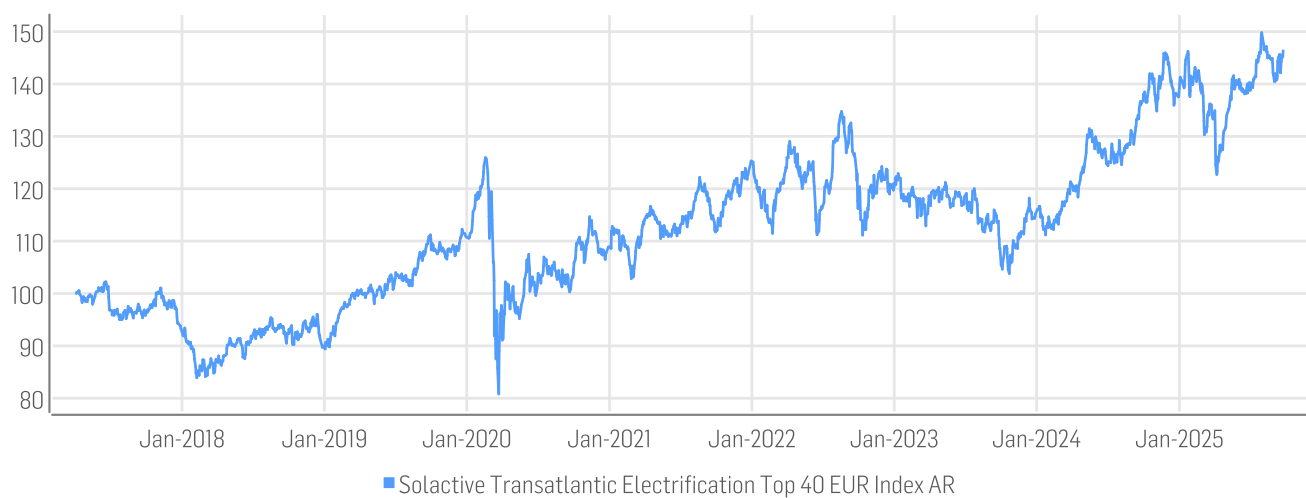
FACTSHEET - AS OF 24-Sep-2025

Solactive Transatlantic Electrification Top 40 EUR Index AR

DESCRIPTION

Solactive Transatlantic Electrification Top 40 EUR Index AR aims to track the performance of the Solactive Transatlantic Electrification Top 40 EUR Index NTR Solactive Transatlantic adjusted for a synthetic dividend of 5% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOR30	Base Value / Base Date	100.0 Points / 04.05.2017
Bloomberg / Reuters	SOLVOLT Index / .SOLVOLT	Last Price	146.35
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 04.05.2017
Index Members	41		

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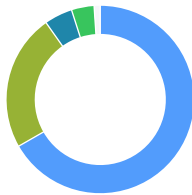
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.06%	5.53%	9.78%	7.11%	6.42%	47.92%
Performance (p.a.)						4.78%
Volatility (p.a.)	14.87%	12.05%	15.24%	15.75%	16.55%	17.12%
High	146.35	149.81	149.81	149.81	149.81	149.81
Low	140.43	138.68	122.73	122.73	122.73	80.81
Sharpe Ratio*	0.79	1.87	1.24	0.34	0.42	0.17
Max. Drawdown	-3.09%	-6.26%	-9.03%	-16.08%	-16.08%	-35.83%
VaR 95 \ 99				-23.8% \ -53.2%		-23.9% \ -46.1%
CVaR 95 \ 99				-39.5% \ -78.6%		-39.9% \ -79.2%

* 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).

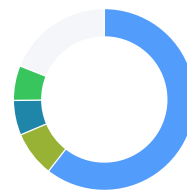
COMPOSITION BY CURRENCIES

- USD 66.7%
- EUR 23.5%
- CHF 4.8%
- GBp 3.9%
- Others 1.1%



COMPOSITION BY COUNTRIES

- US 60.5%
- FR 8.1%
- IE 6.2%
- DE 6.2%
- Others 19.0%



TOP COMPONENTS AS OF 24-Sep-2025

Company	Ticker	Country	Currency	Index Weight (%)
GE VERNova LLC	GEV UN Equity	US	USD	7.39%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	6.52%
NEXTERA ENERGY INC	NEE UN Equity	US	USD	6.47%
EATON CORPORATION PLC	ETN UN Equity	IE	USD	6.20%
IBERDROLA SA	IBE SQ Equity	ES	EUR	4.96%
ABB LTD-REG	ABBN SE Equity	CH	CHF	4.84%
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	4.52%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	4.41%
DUKE ENERGY CORP	DUK UN Equity	US	USD	4.09%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	3.20%
ENEL SPA	ENEL IM Equity	IT	EUR	3.05%
VISTRA CORP	VST UN Equity	US	USD	2.89%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBp	2.83%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UW Equity	US	USD	2.47%
DOMINION ENERGY INC	D UN Equity	US	USD	2.21%

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Company	Ticker	Country	Currency	Index Weight (%)
EXELON CORP	EXC UW Equity	US	USD	1.90%
XCEL ENERGY INC	XEL UW Equity	US	USD	1.90%
AMETEK INC	AME UN Equity	US	USD	1.82%
PUBLIC SVC ENTERPRISE	PEG UN Equity	US	USD	1.75%
EON SE	EOAN GY Equity	DE	EUR	1.75%
ENTERGY CORP	ETR UN Equity	US	USD	1.69%
ROCKWELL AUTOMATION INC	ROK UN Equity	US	USD	1.65%
ENGIE SA	ENGI FP Equity	FR	EUR	1.59%
WEC ENERGY GROUP INC	WEC UN Equity	US	USD	1.52%
CONSOLIDATED EDISON INC	ED UN Equity	US	USD	1.48%
NRG ENERGY INC	NRG UN Equity	US	USD	1.41%
PG&E CORP	PCG UN Equity	US	USD	1.36%
RWE AG	RWE GY Equity	DE	EUR	1.26%
DTE ENERGY CO	DTE UN Equity	US	USD	1.22%
PRYSMIAN SPA	PRY IM Equity	IT	EUR	1.18%
AMEREN CORP	AEE UN Equity	US	USD	1.16%
PPL CORP	PPL UN Equity	US	USD	1.15%
EVERSOURCE ENERGY	ES UN Equity	US	USD	1.08%
FIRSTENERGY	FE UN Equity	US	USD	1.08%
CENTERPOINT ENERGY INC	CNP UN Equity	US	USD	1.08%
SSE PLC	SSE LN Equity	GB	GBp	1.06%
FORTIS INC	FTS CT Equity	CA	CAD	1.05%
HUBBELL INC -CL B	HUBB UN Equity	US	USD	0.98%
CMS ENERGY CORP	CMS UN Equity	US	USD	0.91%
EDISON INTERNATIONAL	EIX UN Equity	US	USD	0.90%
EUR-CASH	EUR-CASH	DE	EUR	-0.01%

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