

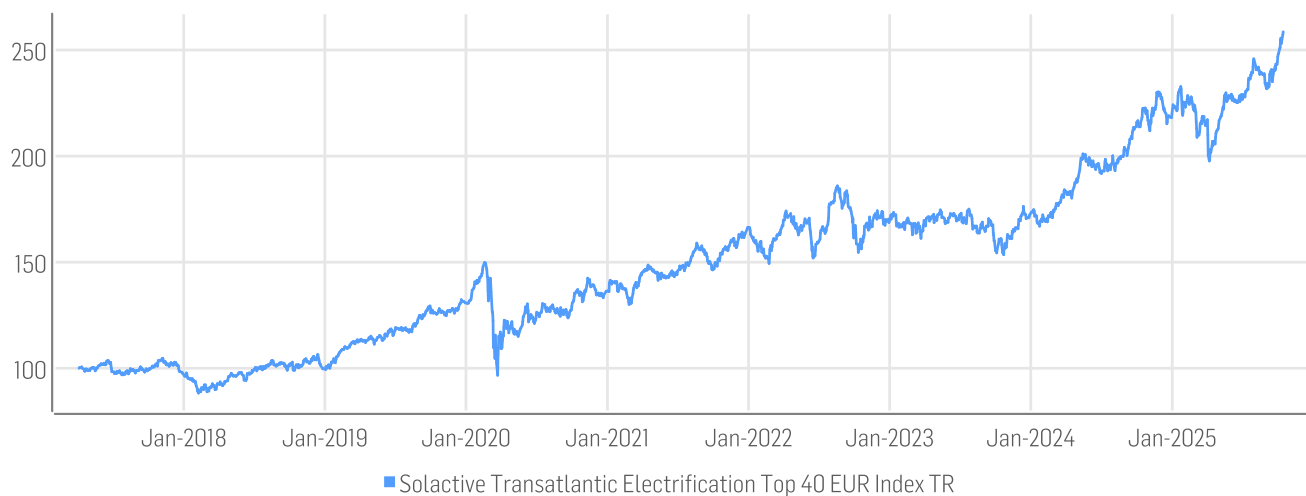
FACTSHEET - AS OF 15-Oct-2025

Solactive Transatlantic Electrification Top 40 EUR Index TR

DESCRIPTION

Representation of securities with business operations in transatlantic electrification.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOR3Z	Base Value / Base Date	100 Points / 23.05.2017
Bloomberg / Reuters	/ .SOLVOLTT	Last Price	258.61
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 23.05.2017
Index Members	40		

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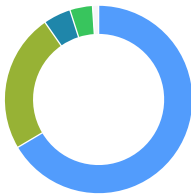
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.39%	9.73%	24.90%	16.25%	18.59%	157.79%
Performance (p.a.)						11.94%
Volatility (p.a.)	13.49%	12.64%	12.04%	15.80%	16.29%	17.13%
High	258.61	258.61	258.61	258.61	258.61	258.61
Low	235.05	231.70	205.70	197.69	197.69	88.28
Sharpe Ratio*	10.11	3.47	4.58	0.92	1.36	0.58
Max. Drawdown	-2.39%	-5.76%	-5.76%	-15.07%	-15.07%	-35.46%
VaR 95 \ 99				-22.8% \ -53.0%		-23.4% \ -45.9%
CVaR 95 \ 99				-39.2% \ -78.2%		-39.5% \ -78.7%

* 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).

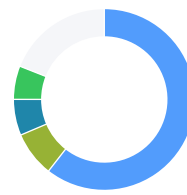
COMPOSITION BY CURRENCIES

- USD 66.5%
- EUR 23.8%
- CHF 4.7%
- GBp 3.9%
- Others 1.0%



COMPOSITION BY COUNTRIES

- US 60.5%
- FR 8.1%
- DE 6.4%
- IE 6.0%
- Others 19.0%



TOP COMPONENTS AS OF 15-Oct-2025

Company	Ticker	Country	Currency	Index Weight (%)
NEXTERA ENERGY INC	NEE UN Equity	US	USD	7.09%
GE VERNOVA LLC	GEV UN Equity	US	USD	6.73%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	6.47%
EATON CORPORATION PLC	ETN UN Equity	IE	USD	5.96%
IBERDROLA SA	IBE SQ Equity	ES	EUR	5.18%
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	5.06%
ABB LTD-REG	ABBN SE Equity	CH	CHF	4.73%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	4.40%
DUKE ENERGY CORP	DUK UN Equity	US	USD	4.01%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	3.45%

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