

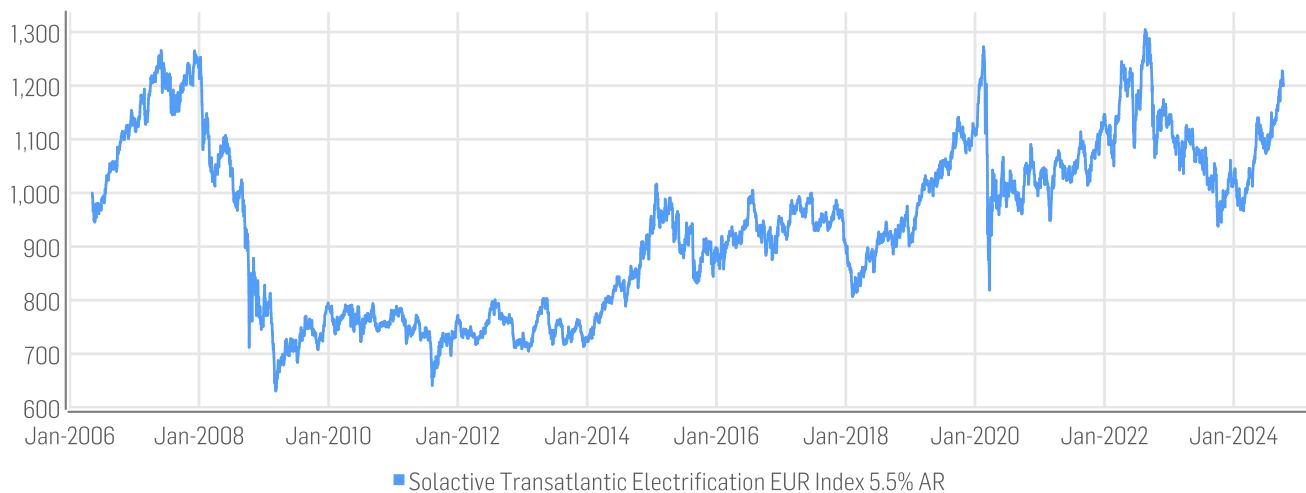
# FACTSHEET - AS OF 08-Oct-2024

## 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	1202.17
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		

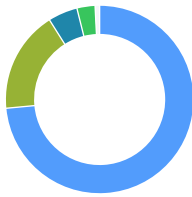
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.26%	10.22%	16.55%	22.72%	17.86%	20.22%
Performance (p.a.)						1.00%
Volatility (p.a.)	14.18%	13.71%	12.98%	13.41%	12.94%	16.78%
High	1227.51	1227.51	1227.51	1227.51	1227.51	1304.54
Low	1169.04	1082.03	1012.52	945.32	966.52	630.56
Sharpe Ratio*	4.43	3.28	2.55	1.47	1.56	-0.14
Max. Drawdown	-2.26%	-3.91%	-5.83%	-8.90%	-7.52%	-50.17%
VaR 95 \ 99				-21.1% \ -33.0%		-24.7% \ -45.6%
CVaR 95 \ 99				-29.8% \ -44.8%		-40.1% \ -70.4%

\* 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).

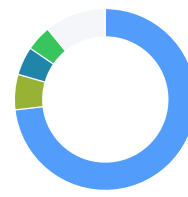
## COMPOSITION BY CURRENCIES

- USD 73.5%
- EUR 17.5%
- GBp 5.1%
- CAD 3.1%
- Others 0.8%



## COMPOSITION BY COUNTRIES

- US 73.2%
- ES 6.3%
- GB 5.1%
- IT 4.5%
- Others 10.9%



## TOP COMPONENTS AS OF 08-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
NEXTERA ENERGY INC	NEE UN Equity	US	USD	10.28%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	6.15%
IBERDROLA SA	IBE SQ Equity	ES	EUR	5.58%
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	5.54%
DUKE ENERGY CORP	DUK UN Equity	US	USD	5.40%
ENEL SPA	ENEL IM Equity	IT	EUR	3.77%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBp	3.40%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UW Equity	US	USD	3.27%
SEMPRA ENERGY	SRE UN Equity	US	USD	3.25%
DOMINION ENERGY INC	D UN Equity	US	USD	3.02%

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