

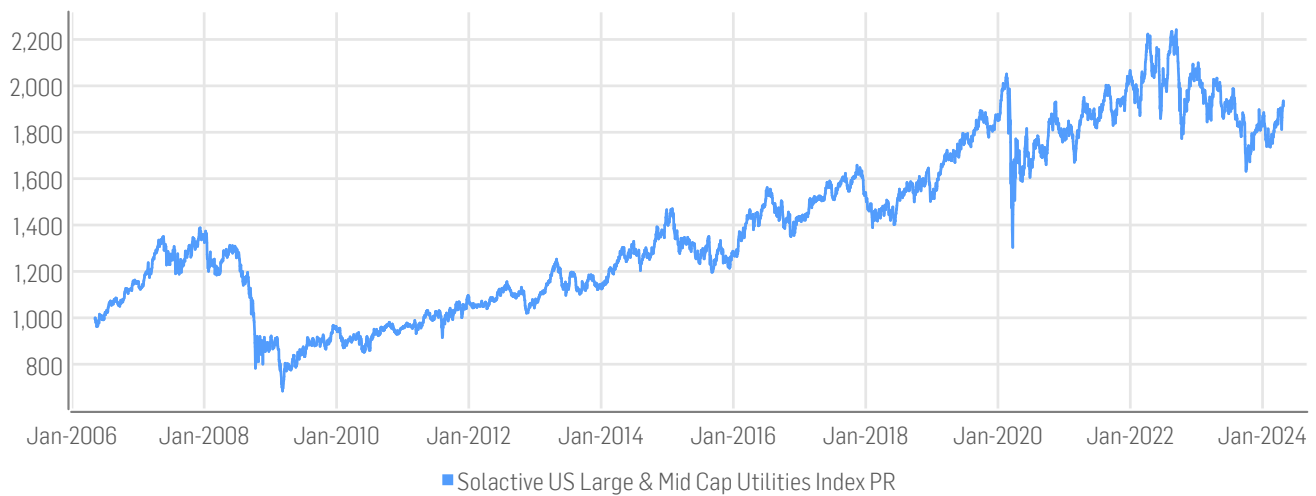
# FACTSHEET - AS OF 26-Apr-2024

## Solactive US Large & Mid Cap Utilities Index PR

### DESCRIPTION

The Solactive US Large & Mid Cap Utilities Index PR intends to track mid & large cap companies from the US utilities sector.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOADN1 / SLOADN	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOLUTILP	Last Price	1912.77
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 6:00 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	28		

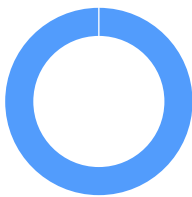
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.45%	7.82%	12.10%	-3.62%	4.15%	91.28%
Performance (p.a.)						3.68%
Volatility (p.a.)	17.42%	16.37%	17.00%	17.18%	16.35%	19.33%
High	1935.10	1935.10	1935.10	2015.42	1935.10	2241.94
Low	1811.98	1735.85	1717.72	1631.72	1735.85	683.99
Sharpe Ratio*	0.80	1.86	1.22	-0.52	0.49	-0.08
Max. Drawdown	-4.86%	-4.86%	-8.51%	-19.04%	-7.90%	-50.73%
VaR 95 \ 99				-28.3% \ -37.4%		-28.3% \ -57.0%
CVaR 95 \ 99				-38.4% \ -63.2%		-46.6% \ -81.4%

\* 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).

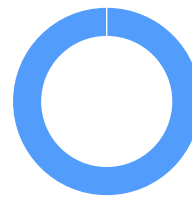
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NEXTERA ENERGY INC	NEE UN Equity	US	USD	14.06%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	8.39%
DUKE ENERGY CORP	DUK UN Equity	US	USD	7.93%
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	6.44%
SEMPRA ENERGY	SRE UN Equity	US	USD	4.73%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UW Equity	US	USD	4.73%
PG&E CORP	PCG UN Equity	US	USD	4.47%
DOMINION ENERGY INC	D UN Equity	US	USD	4.44%
EXELON CORP	EXC UW Equity	US	USD	3.91%
PUBLIC SVC ENTERPRISE	PEG UN Equity	US	USD	3.56%

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