

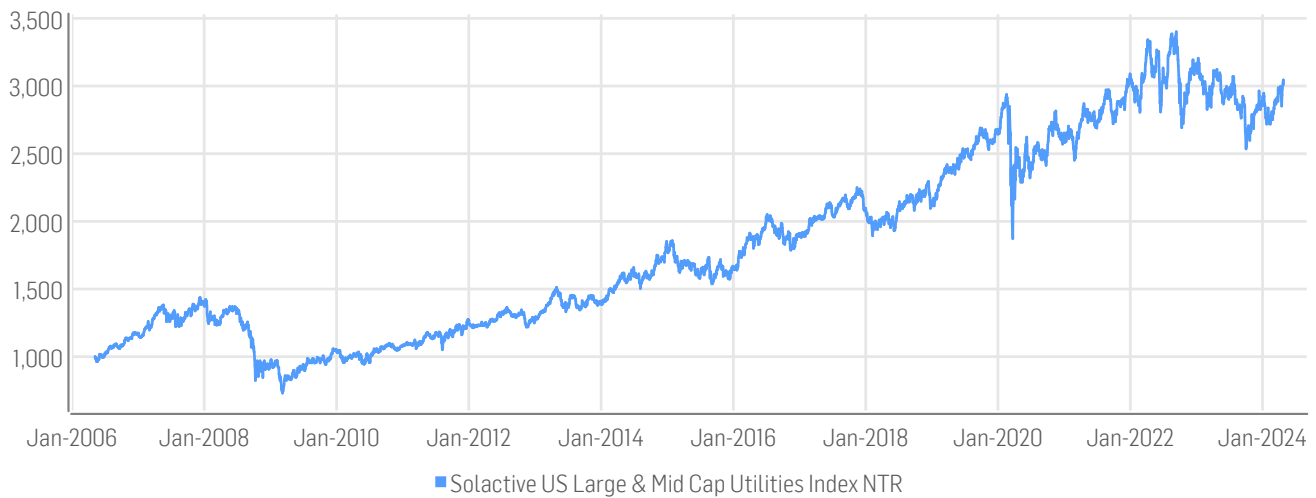
FACTSHEET - AS OF 26-Apr-2024

Solactive US Large & Mid Cap Utilities Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOADP6 / SLOADP	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOLUTILN	Last Price	3010.13
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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%	8.52%	13.53%	-1.25%	4.83%	201.01%
Performance (p.a.)						6.32%
Volatility (p.a.)	17.47%	16.32%	16.98%	17.17%	16.32%	19.32%
High	3045.26	3045.26	3045.26	3098.13	3045.26	3401.17
Low	2851.52	2718.42	2669.49	2535.38	2718.18	730.65
Sharpe Ratio*	0.80	2.08	1.42	-0.38	0.63	0.05
Max. Drawdown	-4.86%	-4.86%	-8.30%	-18.16%	-7.76%	-49.16%
VaR 95 \ 99				-27.8% \ -37.4%		-28.2% \ -56.9%
CVaR 95 \ 99				-38.2% \ -63.0%		-46.5% \ -81.2%

* 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 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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