

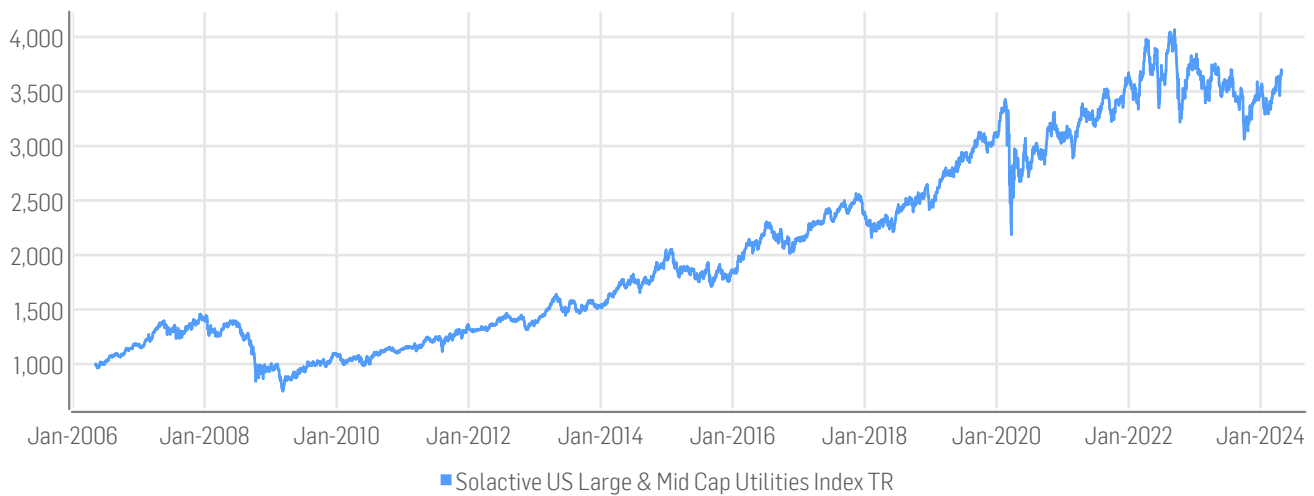
# FACTSHEET - AS OF 26-Apr-2024

## Solactive US Large & Mid Cap Utilities Index TR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOADQ4 / SLOADQ	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SOLUTILT Index/ .SOLUTILT	Last Price	3656.05
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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%	8.82%	14.16%	-0.22%	5.12%	265.61%
Performance (p.a.)						7.48%
Volatility (p.a.)	17.49%	16.30%	16.98%	17.17%	16.31%	19.32%
High	3698.72	3698.72	3698.72	3725.27	3698.72	4066.60
Low	3463.40	3294.85	3224.93	3062.68	3292.31	751.61
Sharpe Ratio*	0.79	2.18	1.50	-0.32	0.69	0.11
Max. Drawdown	-4.86%	-4.86%	-8.27%	-17.79%	-7.76%	-48.47%
VaR 95 \ 99				-27.7% \ -37.4%		-28.1% \ -56.9%
CVaR 95 \ 99				-38.1% \ -62.9%		-46.4% \ -81.1%

\* 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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