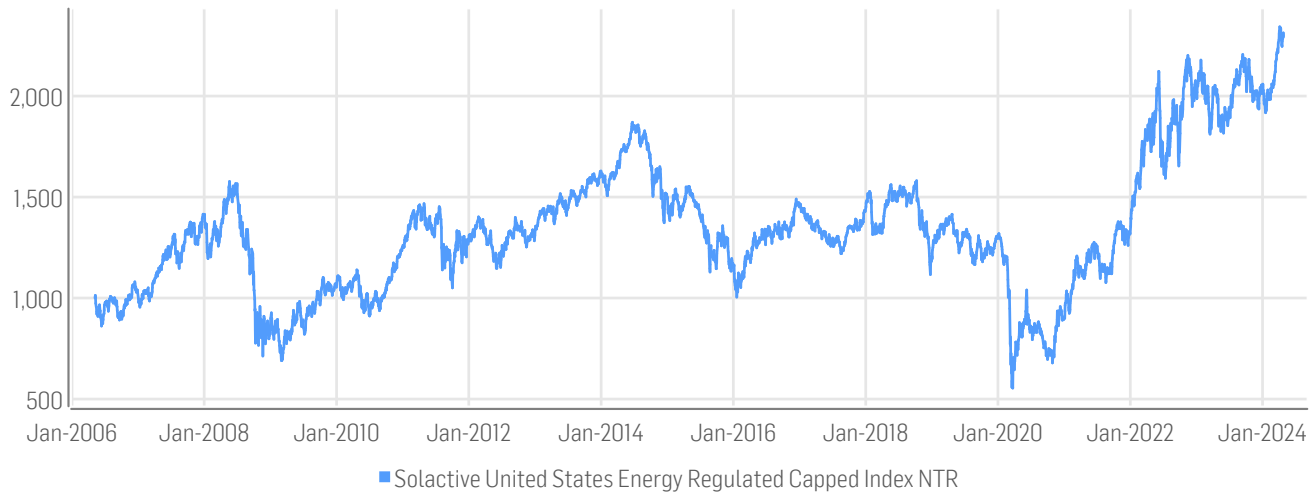


FACTSHEET - AS OF 26-Apr-2024

Solactive United States Energy Regulated Capped Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOF4Z7 / SLOF4Z	Base Value / Base Date	1000.0 Points / 08.05.2006
Bloomberg / Reuters	/ .SUSENGCN	Last Price	2292.55
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	61		

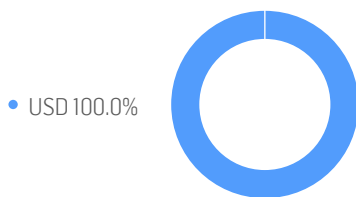
FACTSHEET - AS OF 26-Apr-2024
Solactive United States Energy Regulated Capped Index NTR

STATISTICS

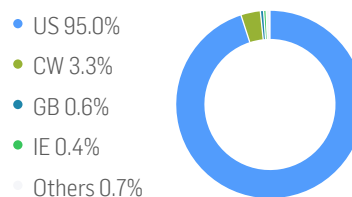
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.40%	13.82%	13.44%	20.40%	13.93%	129.26%
Performance (p.a.)						4.73%
Volatility (p.a.)	12.34%	13.26%	15.93%	18.46%	14.54%	29.28%
High	2343.08	2343.08	2343.08	2343.08	2343.08	2343.08
Low	2238.77	1981.54	1917.27	1816.41	1917.27	553.94
Sharpe Ratio*	2.28	4.81	1.50	0.84	3.02	-0.02
Max. Drawdown	-4.16%	-4.16%	-8.47%	-13.08%	-6.89%	-70.38%
VaR 95 \ 99				-30.2% \ -42.1%		-44.2% \ -81.4%
CVaR 95 \ 99				-40.1% \ -58.8%		-70.4% \ -127.1%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
EXXON MOBIL CORP	XOM UN Equity	US	USD	22.60%
CHEVRON CORP	CVX UN Equity	US	USD	13.64%
CONOCOPHILLIPS	COP UN Equity	US	USD	7.54%
EOG RESOURCES INC	EOG UN Equity	US	USD	3.79%
MARATHON PETROLEUM CORP	MPC UN Equity	US	USD	3.60%
SCHLUMBERGER NV	SLB UN Equity	CW	USD	3.35%
PHILLIPS 66	PSX UN Equity	US	USD	3.22%
PIONEER NATURAL RESOURCES CO	PXD UN Equity	US	USD	2.99%
VALERO ENERGY	VLO UN Equity	US	USD	2.69%
WILLIAMS COS INC	WMB UN Equity	US	USD	2.28%

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