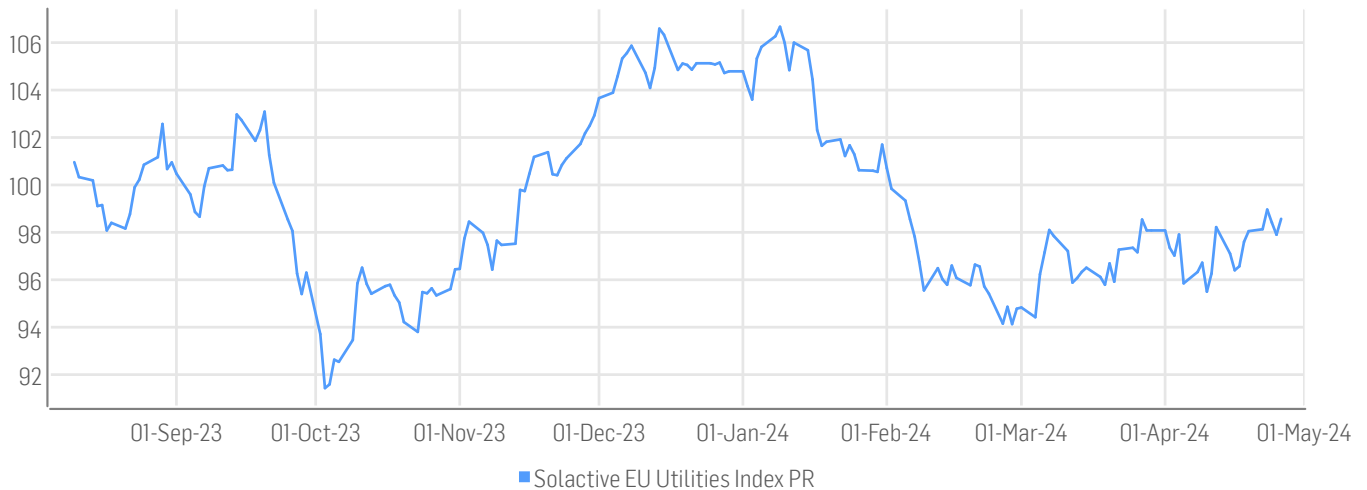


FACTSHEET - AS OF 26-Apr-2024

Solactive EU Utilities Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

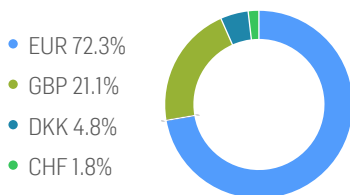
ISIN / WKN	SLOJT8	Base Value / Base Date	100 Points / 10.08.2023
Bloomberg / Reuters	SOEUTILP Index / .SOEUTILP	Last Price	98.57
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 10.08.2023
Index Members	41		

STATISTICS

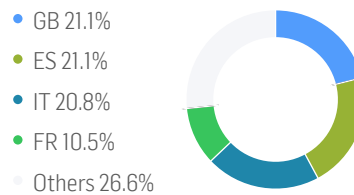
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.03%	-2.04%	3.39%		-5.94%	-2.37%
Performance (p.a.)						-3.31%
Volatility (p.a.)	15.07%	13.53%	12.81%		13.38%	14.09%
High	98.96	101.70	106.67		106.67	106.67
Low	95.50	94.13	94.13		94.13	91.43
Sharpe Ratio*	-0.23	-0.88	0.24		-1.57	-0.51
Max. Drawdown	-3.09%	-7.44%	-11.76%		-11.76%	-11.76%
VaR 95 \ 99						-21.9% \ -39.1%
CVaR 95 \ 99						-31.5% \ -43.3%

* 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 (%)
CENTRICA PLC	CNA LN Equity	GB	GBP	4.89%
RWE AG	RWE GY Equity	DE	EUR	4.83%
ENGIE SA	ENGI FP Equity	FR	EUR	4.80%
ORSTED A/S	ORSTED DC Equity	DK	DKK	4.79%
ENEL SPA	ENEL IM Equity	IT	EUR	4.75%
IBERDROLA SA	IBE SQ Equity	ES	EUR	4.71%
SSE PLC	SSE LN Equity	GB	GBP	4.70%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	4.53%
EON SE	EOAN GY Equity	DE	EUR	4.51%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	4.50%

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