

FACTSHEET - AS OF 07-Oct-2024

Solactive Transatlantic Electrification USD Index TR

DESCRIPTION

Represents securities of companies involved in the operation of power facilities, as well as the generation, transmission, and distribution of electrical energy

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOJKR	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOELECUT	Last Price	3476.49
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	50		

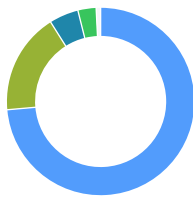
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.22%	14.42%	23.03%	36.49%	22.96%	247.65%
Performance (p.a.)						7.00%
Volatility (p.a.)	14.26%	12.95%	13.34%	13.61%	13.18%	17.67%
High	3586.08	3586.08	3586.08	3586.08	3586.08	3586.08
Low	3392.66	3038.47	2753.38	2491.07	2629.68	751.49
Sharpe Ratio*	2.96	5.24	3.56	2.37	1.95	0.12
Max. Drawdown	-3.06%	-3.06%	-6.28%	-8.74%	-8.74%	-53.38%
VaR 95 \ 99				-23.5% \ -32.7%		-25.8% \ -51.9%
CVaR 95 \ 99				-29.8% \ -39.4%		-42.8% \ -76.8%

* 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).

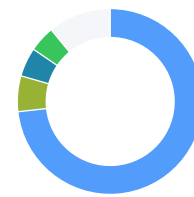
COMPOSITION BY CURRENCIES

- USD 73.6%
- EUR 17.5%
- GBp 5.0%
- CAD 3.1%
- Others 0.8%



COMPOSITION BY COUNTRIES

- US 73.2%
- ES 6.2%
- GB 5.0%
- IT 4.5%
- Others 11.0%



TOP COMPONENTS AS OF 07-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
NEXTERA ENERGY INC	NEE UN Equity	US	USD	10.26%
SOUTHERN COMPANY THE	SO UN Equity	US	USD	6.14%
IBERDROLA SA	IBE SQ Equity	ES	EUR	5.51%
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	5.51%
DUKE ENERGY CORP	DUK UN Equity	US	USD	5.40%
ENEL SPA	ENEL IM Equity	IT	EUR	3.77%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBp	3.39%
AMERICAN ELECTRIC POWER COMPANY INC	AEP UW Equity	US	USD	3.28%
SEMPRA ENERGY	SRE UN Equity	US	USD	3.25%
DOMINION ENERGY INC	D UN Equity	US	USD	3.05%

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