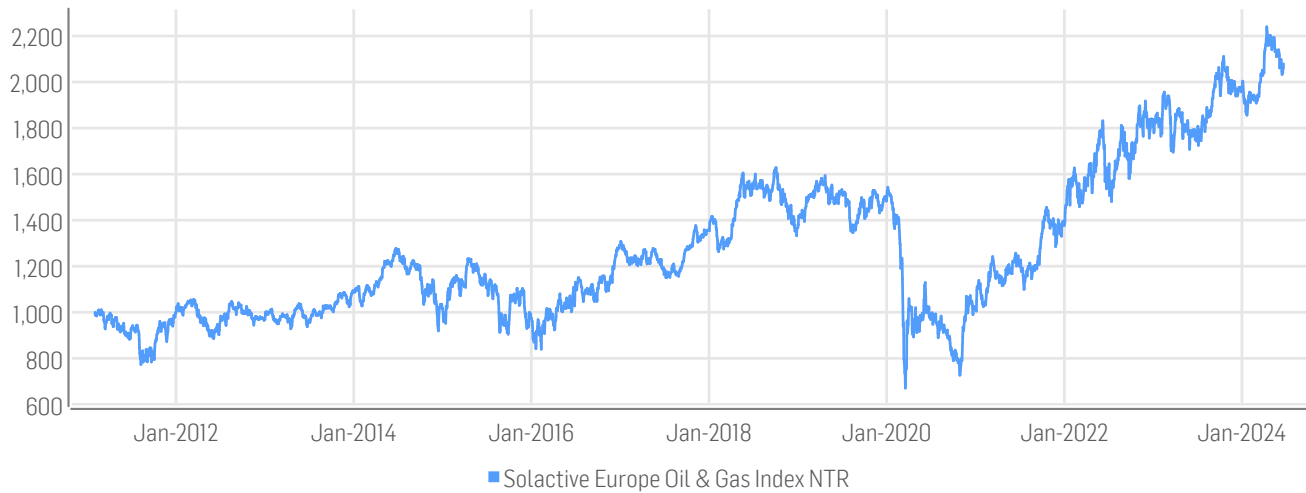


# FACTSHEET - AS OF 20-Jun-2024

## Solactive Europe Oil & Gas Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

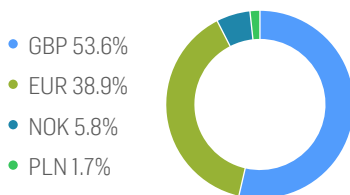
ISIN / WKN	DE000SLOCKS1 / SLOCKS	Base Value / Base Date	1000 Points / 02.02.2011
Bloomberg / Reuters	/ .S00GN	Last Price	2079.04
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.02.2011
Index Members	10		

## STATISTICS

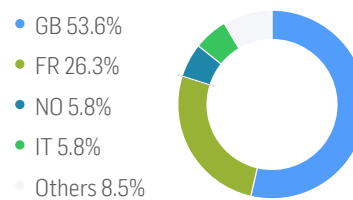
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.78%	2.36%	5.25%	17.79%	5.62%	107.90%
Performance (p.a.)						5.62%
Volatility (p.a.)	14.47%	15.00%	14.46%	16.28%	14.62%	24.73%
High	2140.16	2240.02	2240.02	2240.02	2240.02	2240.02
Low	2032.47	2028.87	1855.76	1724.63	1855.76	670.41
Sharpe Ratio*	-2.26	0.42	0.50	0.88	0.58	0.08
Max. Drawdown	-5.03%	-9.27%	-9.27%	-12.11%	-9.27%	-58.83%
VaR 95 \ 99				-28.3% \ -44.9%		-36.7% \ -66.2%
CVaR 95 \ 99				-38.0% \ -48.2%		-58.5% \ -101.6%

\* 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 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBP	37.82%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	26.25%
BP PLC	BP/ LN Equity	GB	GBP	15.80%
ENI SPA	ENI IM Equity	IT	EUR	5.83%
EQUINOR ASA	EQNR NO Equity	NO	NOK	4.38%
REPSOL SA	REP SQ Equity	ES	EUR	3.88%
POLSKI KONCERN NAFTOWY ORLEN SA	PKN PW Equity	PL	PLN	1.70%
NESTE CORPORATION	NESTE FH Equity	FI	EUR	1.53%
AKER BP ASA	AKRBP NO Equity	NO	NOK	1.45%
GALP ENERGIA SGPS SA CLASS B	GALP PL Equity	PT	EUR	1.36%

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