

# FACTSHEET - AS OF 25-Sep-2024

## Solactive Europe 600 Energy Focus Capped Index TR

### DESCRIPTION

The Solactive Europe 600 Energy Focus Capped Index TR intends to track the performance of energy companies within the Solactive Europe 600. It is calculated as a total return index in EUR and reconstituted quarterly. Constituents are weighted based on free-float market capitalization subject to a 20% security capping.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0L42	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SEU6EFCT Index/ .SEU6EFCT	Last Price	2116.13
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	12		

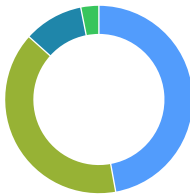
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.76%	-8.17%	-6.67%	-7.17%	-3.92%	111.61%
Performance (p.a.)						4.16%
Volatility (p.a.)	18.47%	18.26%	16.93%	16.77%	16.06%	25.72%
High	2257.87	2385.53	2468.73	2468.73	2468.73	2468.73
Low	2071.66	2071.66	2071.66	2071.66	2071.66	624.45
Sharpe Ratio*	-2.97	-1.79	-0.97	-0.64	-0.54	0.03
Max. Drawdown	-8.25%	-13.16%	-16.08%	-16.08%	-16.08%	-59.16%
VaR 95 \ 99				-30.0% \ -48.5%		-38.0% \ -71.5%
CVaR 95 \ 99				-41.4% \ -52.6%		-61.3% \ -106.8%

\* 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

- EUR 47.1%
- GBP 39.5%
- NOK 10.3%
- PLN 3.1%



## COMPOSITION BY COUNTRIES

- GB 39.5%
- FR 21.2%
- IT 12.2%
- NO 8.9%
- Others 18.1%



## TOP COMPONENTS AS OF 25-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOTALENERGIES SE	TTE FP Equity	FR	EUR	21.24%
SHELL PLC	SHEL LN Equity	GB	GBP	19.91%
BP PLC	BP/ LN Equity	GB	GBP	19.61%
ENI SPA	ENI IM Equity	IT	EUR	12.21%
EQUINOR ASA	EQNR NO Equity	NO	NOK	6.51%
REPSOL SA	REP SQ Equity	ES	EUR	5.57%
GALP ENERGIA SGPS SA CLASS B	GALP PL Equity	PT	EUR	3.22%
POLSKI KONCERN NAFTOWY ORLEN SA	PKN PW Equity	PL	PLN	3.10%
NESTE CORPORATION	NESTE FH Equity	FI	EUR	2.81%
AKER BP ASA	AKRBP NO Equity	NO	NOK	2.38%

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