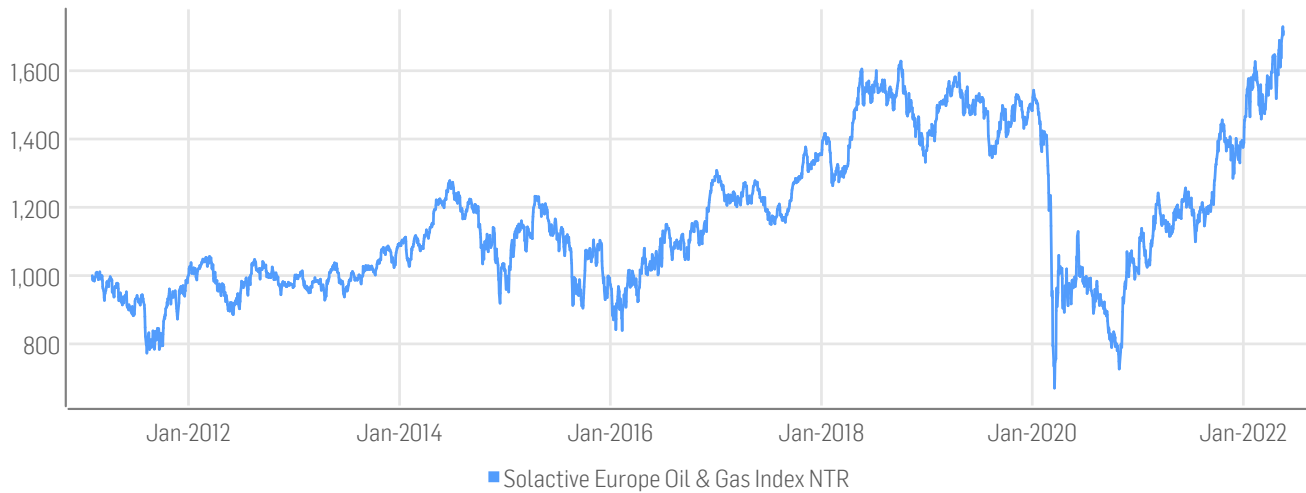


# FACTSHEET - AS OF 20-May-2022

## Solactive Europe Oil & Gas Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

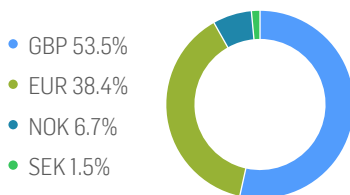
ISIN / WKN	DE000SLOCKS1 / SLOCKS	Base Value / Base Date	1000 Points / 02.02.2011
Bloomberg / Reuters	/ .S00GN	Last Price	1715.35
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 02.02.2011
Index Members	10		

## STATISTICS

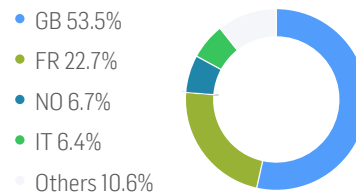
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.46%	9.40%	28.17%	46.62%	24.71%	71.54%
Performance (p.a.)						4.89%
Volatility (p.a.)	36.25%	31.69%	30.17%	26.24%	30.00%	25.08%
High	1728.79	1728.79	1728.79	1728.79	1728.79	1728.79
Low	1518.52	1458.55	1285.08	1099.04	1375.51	670.41
Sharpe Ratio*	1.95	1.41	2.19	1.83	2.62	0.22
Max. Drawdown	-7.55%	-7.80%	-10.35%	-12.54%	-10.35%	-58.83%
VaR 95 \ 99				-43.9% \ -75.5%		-37.0% \ -64.9%
CVaR 95 \ 99				-63.1% \ -94.7%		-58.8% \ -102.3%

\* 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 20-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBP	37.86%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	22.75%
BP PLC	BP/ LN Equity	GB	GBP	15.61%
EQUINOR ASA	EQNR NO Equity	NO	NOK	6.70%
ENI SPA	ENI IM Equity	IT	EUR	6.43%
NESTE CORPORATION	NESTE FH Equity	FI	EUR	3.52%
REPSOL SA	REP SQ Equity	ES	EUR	3.38%
LUNDIN ENERGY AB	LUNE SS Equity	SE	SEK	1.47%
OMV AG	OMV AV Equity	AT	EUR	1.20%
GALP ENERGIA SGPS SA CLASS B	GALP PL Equity	PT	EUR	1.08%

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