FACTSHEET - AS OF 08-Jul-2025
Solactive US Energy Select Index NTR

DESCRIPTION

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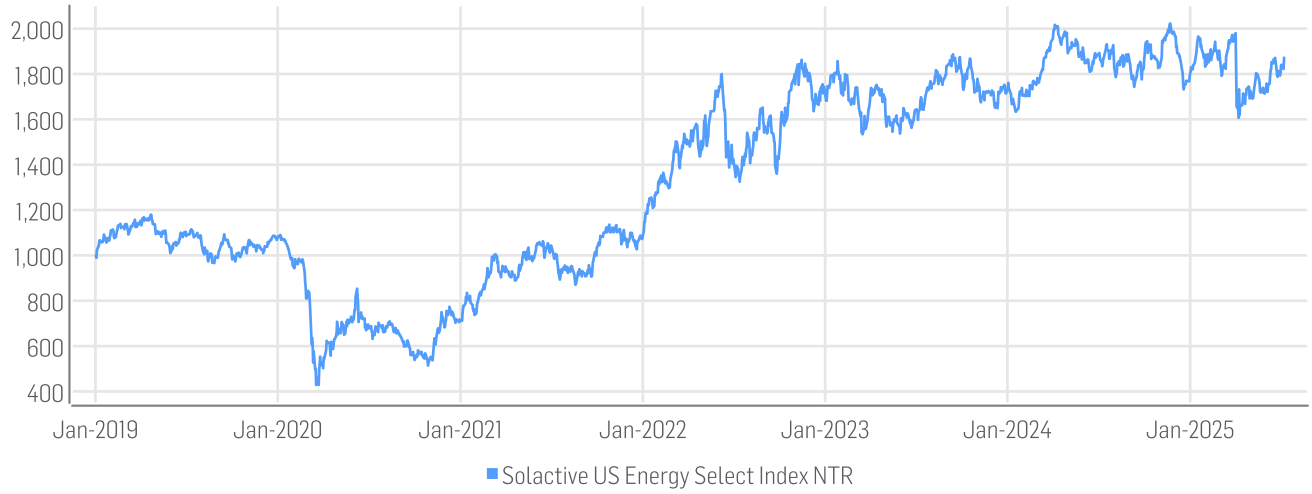
HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0GBC5 / SL0GBC
Bloomberg / Reuters	.SOUSENNR
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	USD
Index Members	1

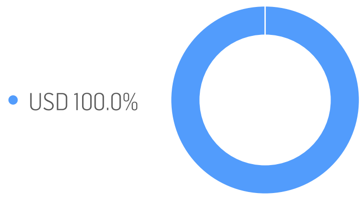
Base Value / Base Date	1000 / 02.01.2019
Last Price	1871.71
Dividends	Reinvested (Total Return Index)
Calculation	09:30am to 4:50pm (EST), EOD
History	Available daily back to 02.01.2019

STATISTICS

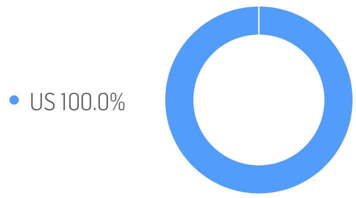
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.73%	8.10%	1.68%	0.03%	4.49%	87.17%
Performance (p.a.)						10.10%
Volatility (p.a.)	20.74%	29.39%	31.33%	25.95%	30.74%	34.11%
High	1871.71	1871.71	1978.99	2022.22	1978.99	2022.22
Low	1756.98	1618.43	1607.08	1607.08	1607.08	428.99
Sharpe Ratio*	5.63	1.12	-0.03	-0.17	0.15	0.17
Max. Drawdown	-4.43%	-6.53%	-18.79%	-20.53%	-18.79%	-63.63%
VaR 95 \ 99				-42.0% \ -107.2%		-48.4% \ -90.2%
CVaR 95 \ 99				-67.2% \ -141.5%		-80.6% \ -152.7%

* 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 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
ENERGY SELECT SECTOR SPDR FUND	XLE UP Equity	US	USD	100.00%

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