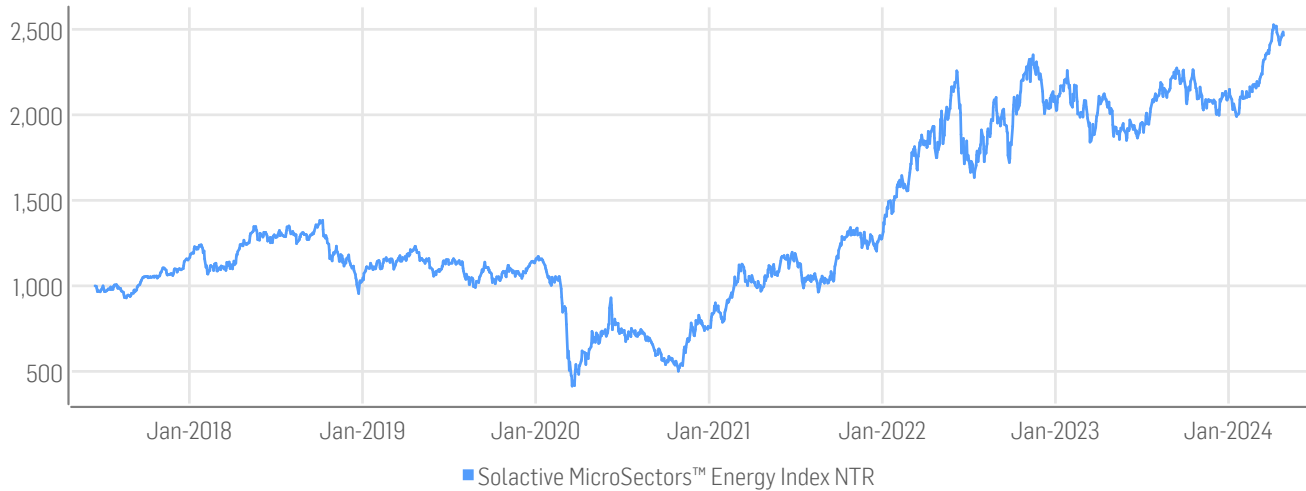


# FACTSHEET - AS OF 26-Apr-2024

## Solactive MicroSectors™ Energy Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOHU92 / SLOHU9	Base Value / Base Date	1000.0 Points / 16.06.2017
Bloomberg / Reuters	null / .BIGOILN	Last Price	2464.44
Index Calculator	null	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:30 to 16:50 (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 16.06.2017
Index Members	12		

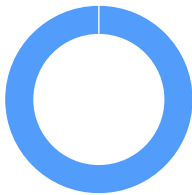
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.61%	17.09%	17.75%	26.96%	18.14%	146.44%
Performance (p.a.)						14.05%
Volatility (p.a.)	13.79%	14.60%	17.17%	19.88%	16.07%	37.20%
High	2526.74	2526.74	2526.74	2526.74	2526.74	2526.74
Low	2378.61	2094.38	1990.54	1850.65	1990.54	413.66
Sharpe Ratio*	3.53	5.78	1.98	1.11	3.83	0.23
Max. Drawdown	-4.65%	-4.65%	-7.95%	-12.47%	-7.39%	-70.10%
VaR 95 \ 99				-33.3% \ -45.7%		-53.2% \ -95.0%
CVaR 95 \ 99				-42.5% \ -62.7%		-86.1% \ -156.2%

\* 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).

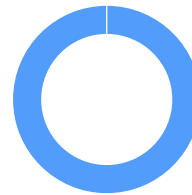
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
CHEVRON CORP	CVX UN Equity	US	USD	15.37%
EXXON MOBIL CORP	XOM UN Equity	US	USD	14.59%
CONOCOPHILLIPS	COP UN Equity	US	USD	9.91%
OCCIDENTAL PETROLEUM CORP	OXY UN Equity	US	USD	7.94%
VALERO ENERGY	VLO UN Equity	US	USD	7.63%
MARATHON PETROLEUM CORP	MPC UN Equity	US	USD	7.52%
PIONEER NATURAL RESOURCES CO	PXD UN Equity	US	USD	7.29%
PHILLIPS 66	PSX UN Equity	US	USD	6.75%
HESS CORP	HES UN Equity	US	USD	6.40%
EOG RESOURCES INC	EOG UN Equity	US	USD	6.26%

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