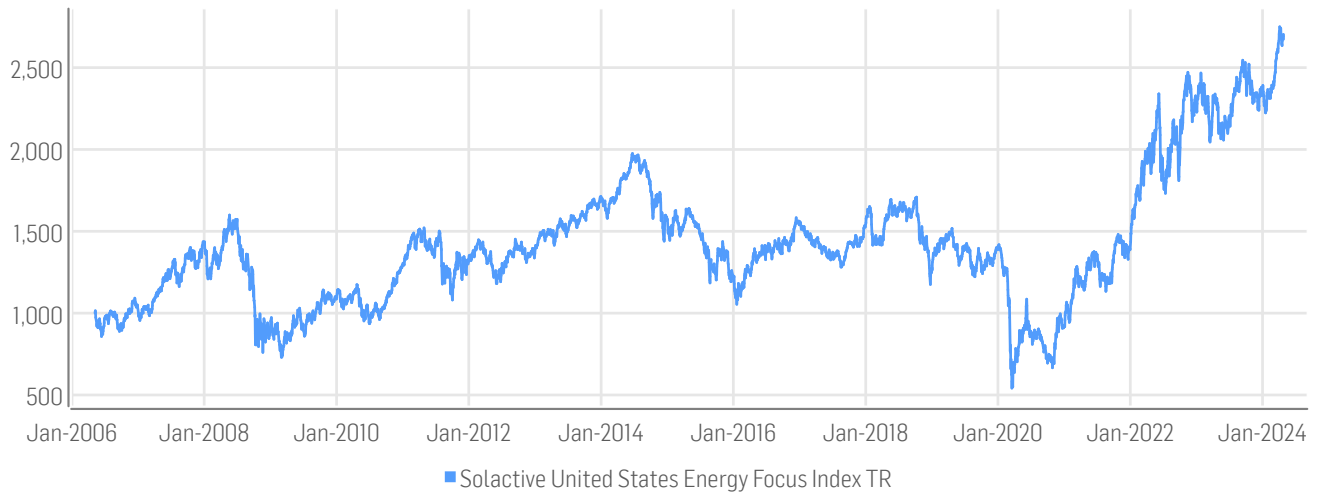


# FACTSHEET - AS OF 26-Apr-2024

## Solactive United States Energy Focus Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOJ6J	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SUSENFT Index/ .SUSENFT	Last Price	2672.84
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	20		

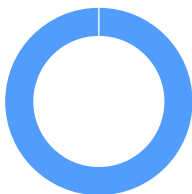
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.08%	13.91%	14.37%	23.59%	14.81%	167.28%
Performance (p.a.)						5.62%
Volatility (p.a.)	12.83%	13.51%	16.17%	18.98%	14.90%	30.54%
High	2749.58	2749.58	2749.58	2749.58	2749.58	2749.58
Low	2618.26	2312.36	2223.32	2056.99	2223.32	541.87
Sharpe Ratio*	1.81	4.76	1.61	0.98	3.19	0.01
Max. Drawdown	-4.19%	-4.19%	-8.08%	-12.65%	-7.03%	-72.57%
VaR 95 \ 99				-30.2% \ -42.9%		-45.7% \ -81.3%
CVaR 95 \ 99				-40.4% \ -61.8%		-72.9% \ -130.8%

\* 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).

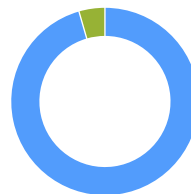
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 95.5%  
• CW 4.5%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
EXXON MOBIL CORP	XOM UN Equity	US	USD	27.05%
CONOCOPHILLIPS	COP UN Equity	US	USD	10.03%
CHEVRON CORP	CVX UN Equity	US	USD	9.83%
EOG RESOURCES INC	EOG UN Equity	US	USD	5.06%
MARATHON PETROLEUM CORP	MPC UN Equity	US	USD	4.81%
SCHLUMBERGER NV	SLB UN Equity	CW	USD	4.48%
PHILLIPS 66	PSX UN Equity	US	USD	4.30%
PIONEER NATURAL RESOURCES CO	PXD UN Equity	US	USD	4.00%
VALERO ENERGY	VLO UN Equity	US	USD	3.59%
WILLIAMS COS INC	WMB UN Equity	US	USD	3.05%

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