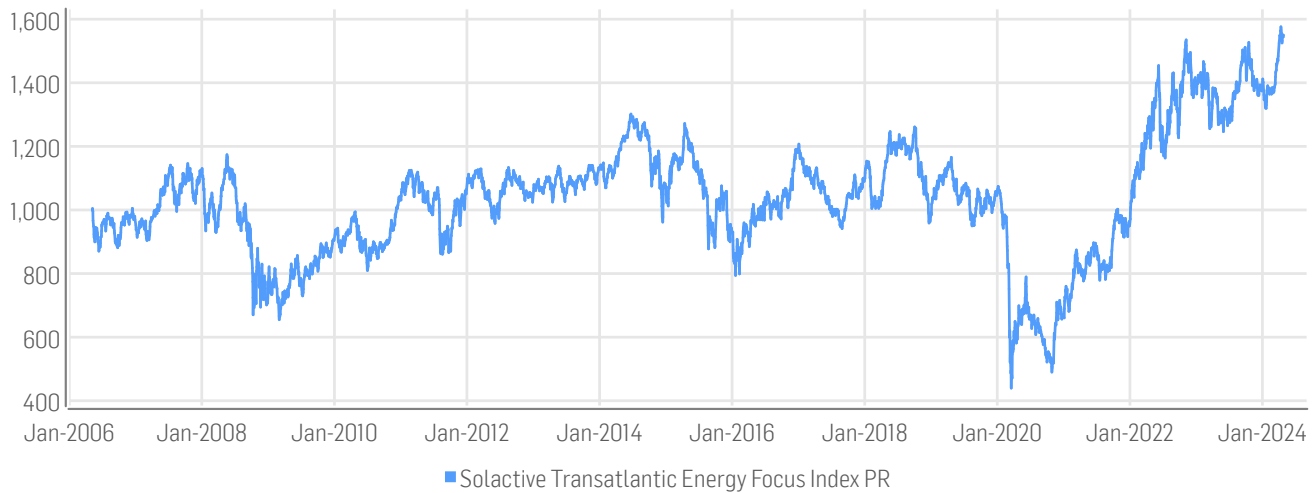


# FACTSHEET - AS OF 26-Apr-2024

## Solactive Transatlantic Energy Focus Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOJ7J	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .STAENFP	Last Price	1544.01
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 22:55 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 08.05.2006
Index Members	2		

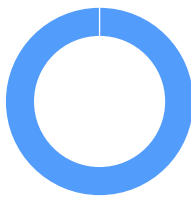
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.96%	12.22%	6.70%	19.44%	11.98%	54.40%
Performance (p.a.)						2.45%
Volatility (p.a.)	14.08%	11.86%	14.35%	17.15%	12.98%	25.61%
High	1576.19	1576.19	1576.19	1576.19	1576.19	1576.19
Low	1471.07	1364.23	1319.90	1246.35	1319.90	439.65
Sharpe Ratio*	5.42	4.70	0.71	0.92	2.90	-0.06
Max. Drawdown	-3.24%	-3.24%	-10.39%	-13.56%	-6.52%	-66.23%
VaR 95 \ 99				-29.0% \ -42.5%		-37.4% \ -70.7%
CVaR 95 \ 99				-39.7% \ -61.8%		-60.7% \ -109.9%

\* 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).

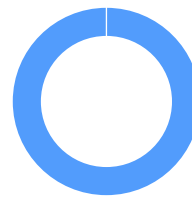
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE EUROPE ENERGY FOCUS INDEX PR		DE	EUR	50.22%
SOLACTIVE UNITED STATES ENERGY FOCUS EUR INDEX PR		DE	EUR	49.78%

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