

# FACTSHEET - AS OF 26-Apr-2024

## Solactive Transatlantic Energy Focus Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOJ7L	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	STAENFT Index/ .STAENFT	Last Price	2998.13
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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	5.04%	13.31%	8.81%	24.51%	13.31%	199.81%
Performance (p.a.)						6.30%
Volatility (p.a.)	14.10%	11.88%	14.27%	17.12%	12.98%	25.59%
High	3060.10	3060.10	3060.10	3060.10	3060.10	3060.10
Low	2854.16	2625.54	2538.37	2338.20	2538.37	706.64
Sharpe Ratio*	5.54	5.23	1.04	1.23	3.30	0.09
Max. Drawdown	-3.23%	-3.23%	-9.57%	-12.70%	-6.38%	-62.83%
VaR 95 \ 99				-28.5% \ -42.2%		-36.8% \ -70.3%
CVaR 95 \ 99				-39.3% \ -61.7%		-60.5% \ -109.7%

\* 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

• 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 TR		DE	EUR	50.22%
SOLACTIVE UNITED STATES ENERGY FOCUS EUR INDEX TR		DE	EUR	49.78%

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