FACTSHEET - AS OF 22-Aug-2025
Vontobel Oil-Strategy Index

DESCRIPTION

The Vontobel Oil-Strategy Index tracks a strategy of either investing in oil futures or stocks of companies active in the oil sector. The strategy is based on an analysis if the oil market is in contango or backwardation. The index is calculated in USD.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000A0YLBD7 / A0YLBD	Base Value / Base Date	100 Points / 08.05.2009
Bloomberg / Reuters	VTOIL Index / .VTOIL	Last Price	216.90
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2009
Index Members	1		

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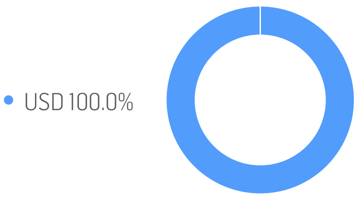
STATISTICS

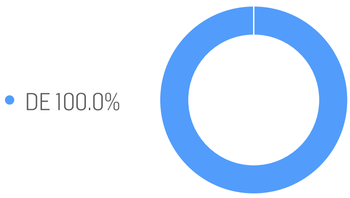
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.14%	9.62%	-2.24%	-2.82%	-1.40%	116.90%
Performance (p.a.)						4.87%
Volatility (p.a.)	23.70%	33.19%	34.09%	31.47%	31.40%	31.51%
High	233.47	239.79	239.79	240.21	240.21	294.63
Low	210.41	194.17	183.35	183.35	183.35	54.31
Sharpe Ratio*	-0.73	1.23	-0.26	-0.23	-0.21	0.02
Max. Drawdown	-9.88%	-12.82%	-19.08%	-23.67%	-23.67%	-72.85%
VaR 95 \ 99				-48.9% \ -109.0%		-48.5% \ -89.1%
CVaR 95 \ 99				-83.1% \ -120.5%		-76.5% \ -130.3%

* 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 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
WTI FUTURE NOV 25	CLX5 COMDTY	DE	USD	100.00%

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