

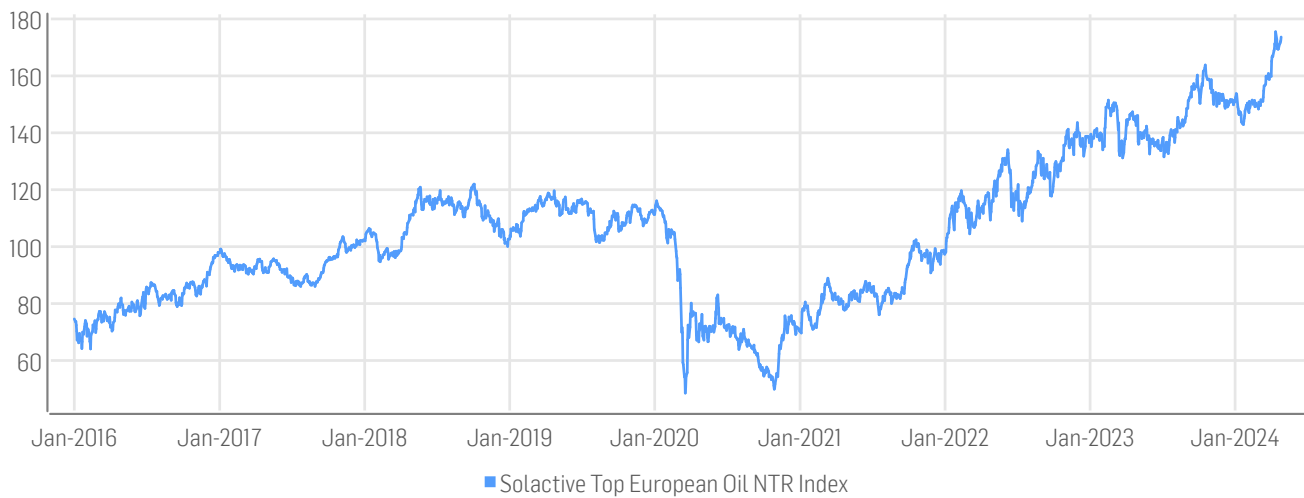
FACTSHEET - AS OF 26-Apr-2024

Solactive Top European Oil NTR Index

DESCRIPTION

Solactive Top European Oil NTR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0D9P9 / SL0D9P	Base Value / Base Date	100 Points / 14.10.2021
Bloomberg / Reuters	SOILETON Index/ .SOILETON	Last Price	173.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 01.01.2016
Index Members	3		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	9.40%	17.59%	9.30%	26.89%	15.13%	73.66%
Performance (p.a.)						24.35%
Volatility (p.a.)	18.02%	15.74%	16.81%	18.82%	15.74%	26.10%
High	175.51	175.51	175.51	175.51	175.51	175.51
Low	158.74	147.09	142.89	131.55	142.89	90.79
Sharpe Ratio*	10.80	5.66	0.94	1.24	3.19	0.78
Max. Drawdown	-3.50%	-3.50%	-10.06%	-12.78%	-7.07%	-18.71%
VaR 95 \ 99				-32.0% \ -47.4%		-41.7% \ -86.0%
CVaR 95 \ 99				-45.8% \ -76.8%		-63.6% \ -107.3%

* 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).

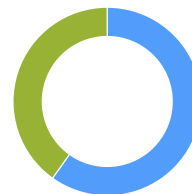
COMPOSITION BY CURRENCIES

- GBP 59.9%
- EUR 40.1%



COMPOSITION BY COUNTRIES

- GB 59.9%
- FR 40.1%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOTALENERGIES SE	TTE FP Equity	FR	EUR	40.15%
SHELL PLC	SHEL LN Equity	GB	GBP	31.67%
BP PLC	BP/ LN Equity	GB	GBP	28.18%

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