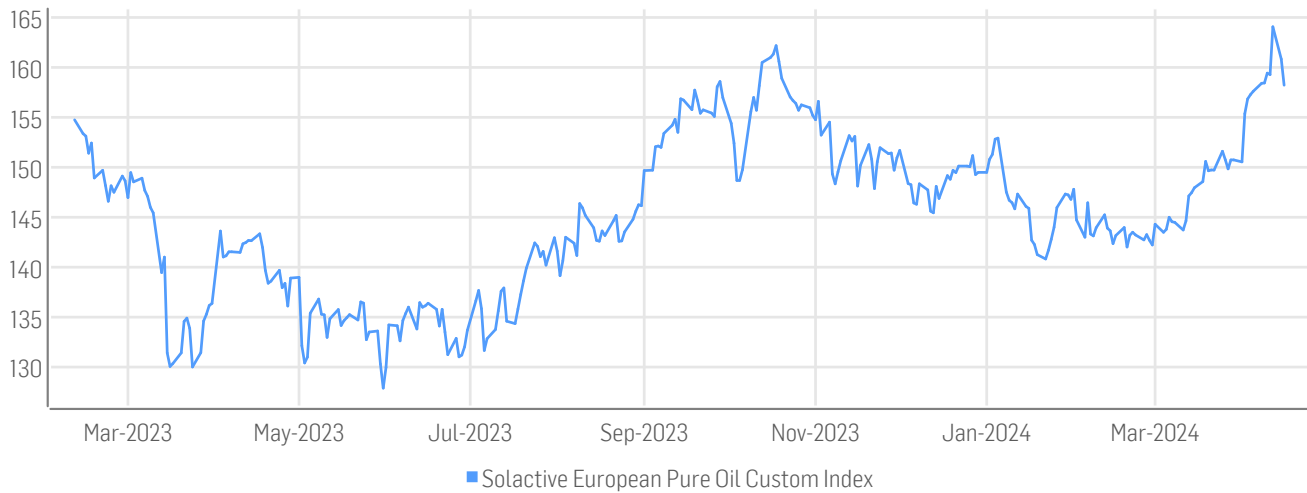


# FACTSHEET - AS OF 16-Apr-2024

## Solactive European Pure Oil Custom Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

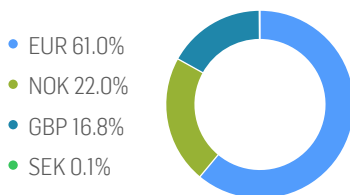
ISIN / WKN	DE000SLOG698 / SLOG69	Base Value / Base Date	154.75 Points / 10.02.2023
Bloomberg / Reuters	null / .SOLOIL1	Last Price	158.22
Index Calculator	null	Dividends	Not Reinvested
Index Type		Calculation	01:00 to 22:50 (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 10.02.2023
Index Members	15		

## STATISTICS

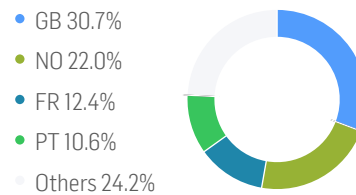
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	6.94%	10.88%	-1.48%	14.16%	5.84%	2.24%
Performance (p.a.)						1.90%
Volatility (p.a.)	18.98%	16.77%	17.90%	19.91%	17.08%	21.29%
High	164.07	164.07	164.07	164.07	164.07	164.07
Low	148.57	140.82	140.82	127.89	140.82	127.89
Sharpe Ratio*	6.45	2.87	-0.39	0.53	1.00	-0.09
Max. Drawdown	-3.57%	-3.91%	-12.32%	-13.17%	-7.91%	-17.36%
VaR 95 \ 99				-34.3% \ -54.2%		-34.6% \ -57.2%
CVaR 95 \ 99				-46.6% \ -68.6%		-52.5% \ -86.2%

\* 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 16-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHELL NA Equity	GB	EUR	14.12%
BP PLC	BP/ LN Equity	GB	GBP	13.93%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	12.36%
EQUINOR ASA	EQNR NO Equity	NO	NOK	10.67%
GALP ENERGIA SGPS SA CLASS B	GALP PL Equity	PT	EUR	10.65%
AKER BP ASA	AKRBP NO Equity	NO	NOK	10.41%
ENI SPA	ENI IM Equity	IT	EUR	10.30%
REPSOL SA	REP SQ Equity	ES	EUR	7.56%
OMV AG	OMV AV Equity	AT	EUR	6.06%
TULLOW OIL PLC	TLW LN Equity	GB	GBP	1.38%

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