

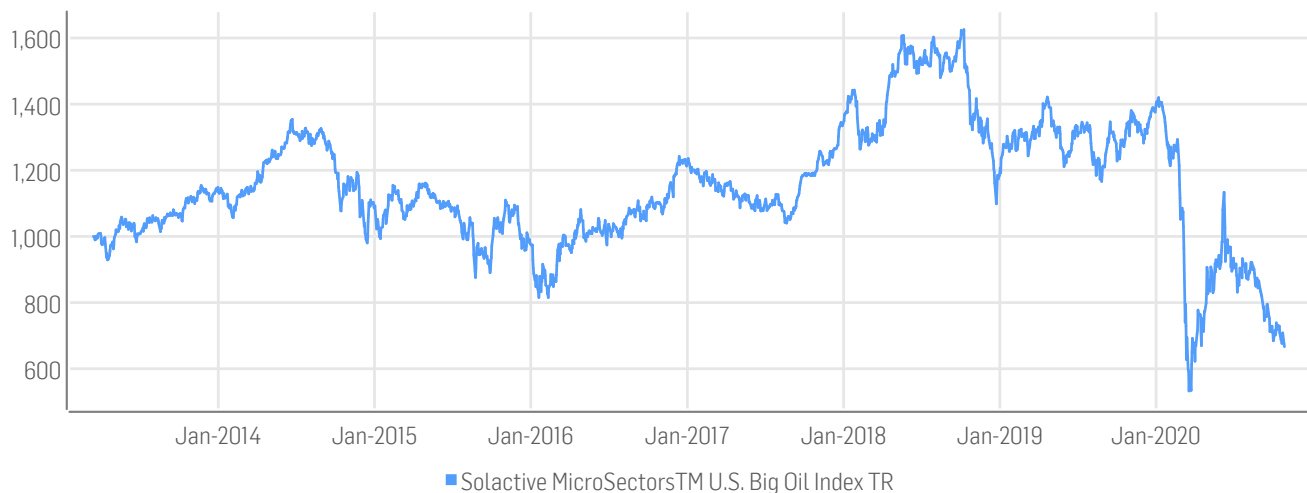
# FACTSHEET - AS OF 27-Oct-2020

## Solactive MicroSectors™ U.S. Big Oil Index TR

### DESCRIPTION

The Index intends to track the price movements of a portfolio of stocks tracking the top 10 US listed stocks from the Energy/Oil Sector with the largest free-float market capitalization.

### HISTORICAL PERFORMANCE



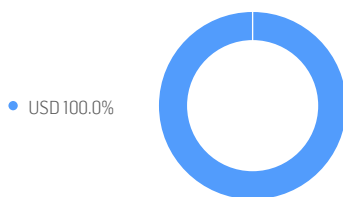
### CHARACTERISTICS

ISIN / WKN	DE000SLA7WX4 / SLA7WX	Base Value / Base Date	1000 Points / 15.03.2013
Bloomberg / Reuters	SOLUSBOT Index / .SOLUSBOT	Last Price	666.57
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Total Return	Calculation	9:00 am to 6:00 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 15.03.2013
Index Members	10		

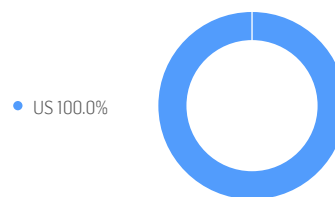
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.82%	-27.39%	-25.28%	-50.37%	-51.96%	-33.34%
Performance (p.a.)	-	-	-	-	-	-5.18%
Volatility (p.a.)	40.00%	36.98%	49.26%	63.76%	68.95%	30.63%
High	738.70	922.06	1133.56	1419.71	1419.71	1625.22
Low	666.57	666.57	666.57	532.61	532.61	532.61
Sharpe Ratio	-1.45	-1.97	-0.91	-0.80	-0.86	-0.18
Max. Drawdown	-9.76%	-27.71%	-41.20%	-62.48%	-62.48%	-67.23%
VaR 95 \ 99				-96.6% \ -238.3%		-43.2% \ -86.9%
CVaR 95 \ 99				-168.9% \ -330.7%		-76.2% \ -142.6%

### Composition by Currencies



### Composition by Countries



## COMPONENTS AS OF 27-Oct-2020

Ticker	Currency	Country	Company	Index Weight (%)
HES UN Equity	USD	US	HESS CORP	10.45%
XOM UN Equity	USD	US	EXXON MOBIL CORP	10.23%
MPC UN Equity	USD	US	MARATHON PETROLEUM CORP	10.20%
CVX UN Equity	USD	US	CHEVRON CORP	10.14%
VLO UN Equity	USD	US	VALERO ENERGY	10.11%
PSX UN Equity	USD	US	PHILLIPS 66	9.89%
PXD UN Equity	USD	US	PIONEER NATURAL RESOURCES CO	9.87%
EOG UN Equity	USD	US	EOG RESOURCES INC	9.82%
OXY UN Equity	USD	US	OCCIDENTAL PETROLEUM CORP	9.77%
COP UN Equity	USD	US	CONOCOPHILLIPS	9.52%

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