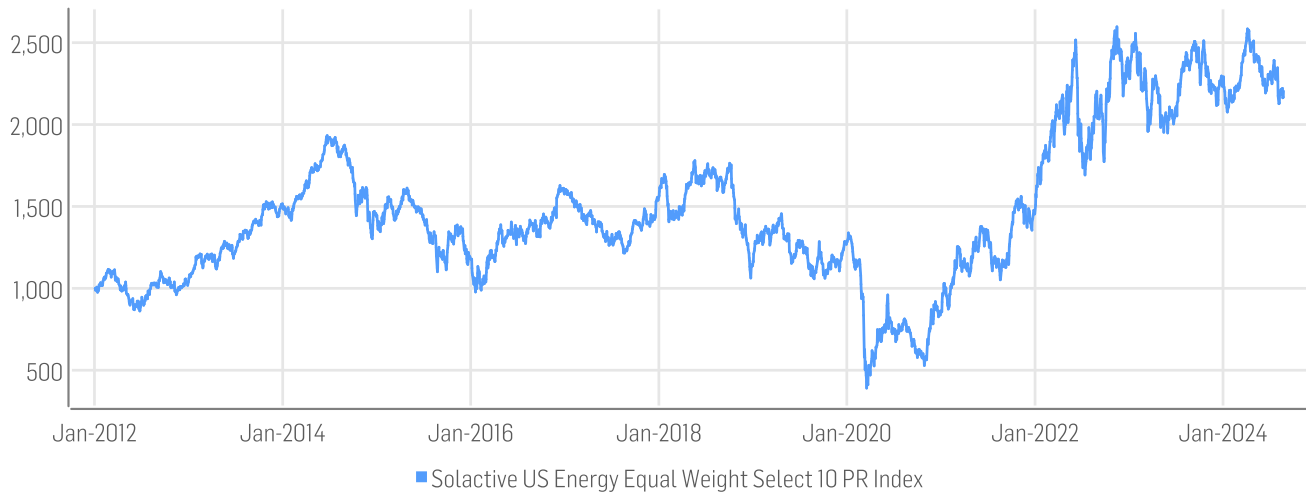


FACTSHEET - AS OF 23-Aug-2024

Solactive US Energy Equal Weight Select 10 PR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0L1L	Base Value / Base Date	1000 Points / 03.01.2012
Bloomberg / Reuters	SOUSESPR Index/ .SOUSESPR	Last Price	2204.37
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Price Return	Calculation	01:00 am to 22:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 03.01.2012
Index Members	10		

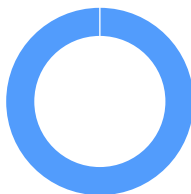
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.13%	-5.20%	-0.47%	-7.58%	-1.33%	120.44%
Performance (p.a.)						6.45%
Volatility (p.a.)	27.05%	23.73%	19.96%	21.28%	20.14%	35.01%
High	2346.83	2391.95	2584.41	2584.41	2584.41	2597.12
Low	2127.11	2127.11	2127.11	2076.02	2076.02	390.57
Sharpe Ratio*	-1.38	-1.04	-0.31	-0.61	-0.36	0.03
Max. Drawdown	-9.36%	-11.07%	-17.69%	-17.69%	-17.69%	-79.79%
VaR 95 \ 99				-39.3% \ -58.1%		-50.7% \ -91.5%
CVaR 95 \ 99				-50.0% \ -63.6%		-80.6% \ -142.7%

* 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).

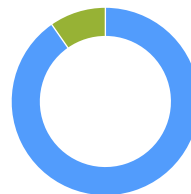
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 90.3%
• CW 9.7%



TOP COMPONENTS AS OF 23-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
EOG RESOURCES INC	EOG UN Equity	US	USD	10.46%
CONOCOPHILLIPS	COP UN Equity	US	USD	10.34%
DIAMONDBACK ENERGY INC	FANG UW Equity	US	USD	10.13%
DEVON ENERGY CORPORATION	DVN UN Equity	US	USD	10.12%
VALERO ENERGY	VLO UN Equity	US	USD	10.11%
HALLIBURTON CO	HAL UN Equity	US	USD	9.93%
CHEVRON CORP	CVX UN Equity	US	USD	9.82%
APA CORP	APA UW Equity	US	USD	9.70%
HESS CORP	HES UN Equity	US	USD	9.70%
SCHLUMBERGER NV	SLB UN Equity	CW	USD	9.69%

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