

FACTSHEET - AS OF 22-Feb-2024

F.A.Z. Euro Energie Index

DESCRIPTION

The F.A.Z. Euro Energie Index includes companies whose primary business activity is in the energy sector and which are domiciled and traded at an exchange in the Eurozone. From each Eurozone country the largest company from the energy sector is included and subsequently further companies added up to a maximum of 25 components. The index members are weighted equally. The F.A.Z. Euro Energie Index is calculated as a price return index in EUR and adjusted annually.

HISTORICAL PERFORMANCE



CHARACTERISTICS

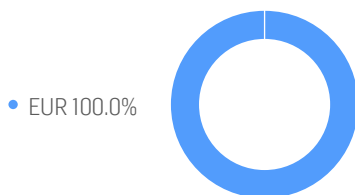
ISIN / WKN	DE000SLAISE5 / SLAISE	Base Value / Base Date	100 Points / 19.09.2011
Bloomberg / Reuters	FAZESE Index / .FAZESE	Last Price	117.24
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Industry / Sector	Calculation	09:00am to 06:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 19.09.2011
Index Members	14		

STATISTICS

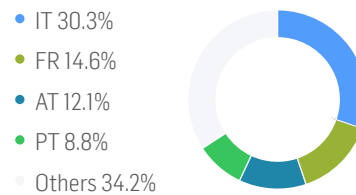
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.25%	1.99%	4.54%	-2.63%	0.71%	15.52%
Performance (p.a.)						1.17%
Volatility (p.a.)	12.84%	12.21%	15.02%	17.66%	12.94%	23.20%
High	117.54	117.74	120.04	121.90	117.74	136.74
Low	113.26	113.26	110.41	104.44	113.26	58.76
Sharpe Ratio*	0.97	0.36	0.37	-0.37	0.07	-0.12
Max. Drawdown	-3.64%	-3.80%	-8.02%	-14.32%	-3.80%	-57.03%
VaR 95 \ 99				-29.8% \ -50.1%		-35.5% \ -61.3%
CVaR 95 \ 99				-44.8% \ -81.7%		-55.2% \ -94.4%

* 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-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
SARAS SPA	SRS IM Equity	IT	EUR	9.90%
GALP ENERGIA SGPS SA CLASS B	GALP PL Equity	PT	EUR	8.84%
MOTOR OIL HELLAS CORINTH REFINERIES SA	MOH GA Equity	GR	EUR	7.72%
TENARIS SA	TEN IM Equity	LU	EUR	7.69%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	7.36%
RUBIS SCA	RUI FP Equity	FR	EUR	7.24%
SAIPEM SPA	SPM IM Equity	IT	EUR	7.21%
REPSOL SA	REP SQ Equity	ES	EUR	7.08%
ENI SPA	ENI IM Equity	IT	EUR	7.06%
OMV AG	OMV AV Equity	AT	EUR	7.00%
SBM OFFSHORE NV	SBMO NA Equity	NL	EUR	6.58%
ERG SPA	ERG IM Equity	IT	EUR	6.09%
SCHOELLER-BLECKMANN OILFIELD	SBO AV Equity	AT	EUR	5.13%
NESTE CORPORATION	NESTE FH Equity	FI	EUR	5.12%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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