

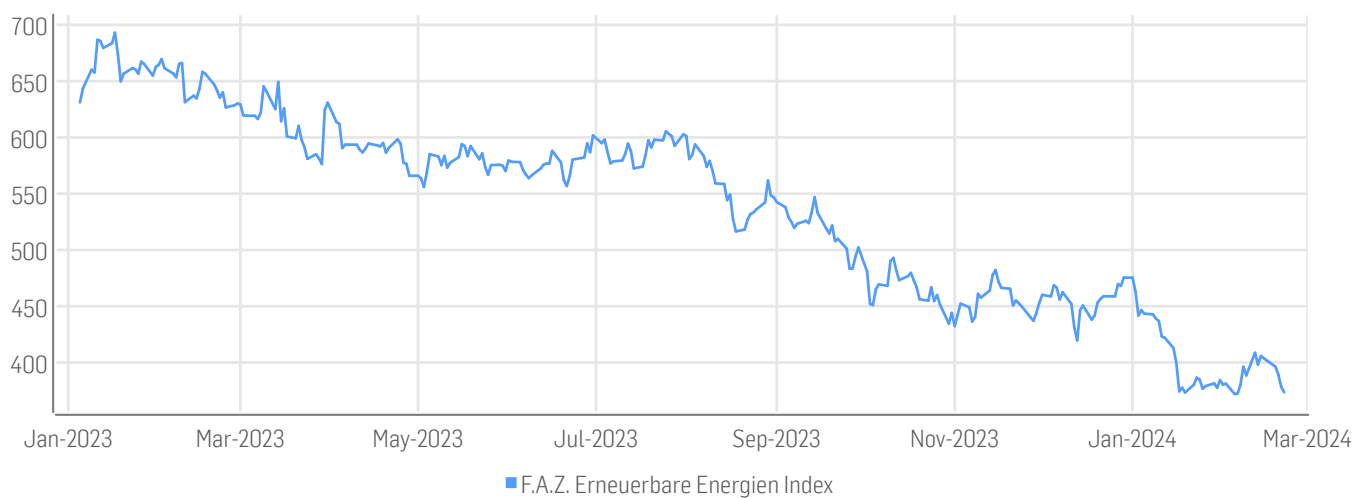
FACTSHEET - AS OF 22-Feb-2024

F.A.Z. Erneuerbare Energien Index

DESCRIPTION

The F.A.Z. Erneuerbare Energien Index includes those companies from the F.A.Z. Index which are active in the renewable energy sector. It is adjusted annually and calculated in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3AM2 / SLA3AM	Base Value / Base Date	100 Points / 06.05.2011
Bloomberg / Reuters	FAZIENER Index / .FAZIENER	Last Price	373.56
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Industry / Sector	Calculation	09:00am to 17:45pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 06.05.2011
Index Members	4		

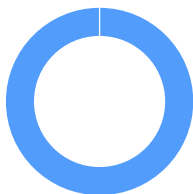
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.35%	-16.95%	-30.31%	-40.57%	-21.43%	-40.81%
Performance (p.a.)						-37.11%
Volatility (p.a.)	33.10%	35.52%	34.96%	31.48%	35.13%	31.11%
High	408.68	475.42	561.68	649.24	475.42	693.09
Low	372.01	372.01	372.01	372.01	372.01	372.01
Sharpe Ratio*	-1.14	-1.60	-1.60	-1.43	-2.38	-1.32
Max. Drawdown	-8.59%	-21.75%	-33.77%	-42.70%	-21.75%	-46.33%
VaR 95 \ 99				-52.0% \ -87.6%		-52.0% \ -87.6%
CVaR 95 \ 99				-72.1% \ -100.7%		-72.0% \ -100.7%

* 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).

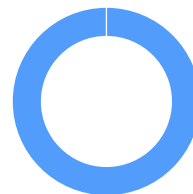
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
NORDEX SE	NDX1 GY Equity	DE	EUR	30.08%
ENCAVIS AG	ECV GY Equity	DE	EUR	26.33%
SMA SOLAR TECHNOLOGY AG	S92 GY Equity	DE	EUR	24.94%
VERBIO VEREINIGTE BIOENERGIE AG	VBK GY Equity	DE	EUR	18.66%

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