

FACTSHEET - AS OF 30-Jun-2022

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	112.87
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		

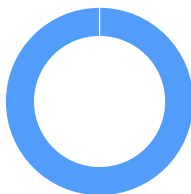
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.38%	11.22%	23.88%	20.00%	23.88%	11.21%
Performance (p.a.)						0.99%
Volatility (p.a.)	45.59%	34.46%	31.06%	26.55%	30.94%	23.44%
High	121.93	121.93	121.93	121.93	121.93	136.74
Low	103.28	101.01	90.18	84.47	90.18	58.76
Sharpe Ratio*	-0.91	1.58	1.77	0.79	1.77	0.07
Max. Drawdown	-15.30%	-15.30%	-15.30%	-15.30%	-15.30%	-57.03%
VaR 95 \ 99				-43.8% \ -87.3%		-35.5% \ -61.3%
CVaR 95 \ 99				-65.2% \ -90.5%		-55.7% \ -94.7%

* 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

- IT 37.4%
- ES 11.0%
- GB 8.1%
- LU 7.4%
- Others 36.1%



TOP COMPONENTS AS OF 30-Jun-2022

Company	Ticker	Country	Currency	Index Weight (%)
SAIPEM SPA	SPM IM Equity	IT	EUR	13.94%
SARAS SPA	SRS IM Equity	IT	EUR	10.87%
SHELL PLC	SHELL NA Equity	GB	EUR	8.07%
TENARIS SA	TEN IM Equity	LU	EUR	7.37%
REPSOL SA	REP SQ Equity	ES	EUR	7.35%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	7.29%
MOTOR OIL HELLAS CORINTH REFINERIES SA	MOH GA Equity	GR	EUR	6.82%
GALP ENERGIA SGPS SA CLASS B	GALP PL Equity	PT	EUR	6.75%
ERG SPA	ERG IM Equity	IT	EUR	6.55%
ENI SPA	ENI IM Equity	IT	EUR	6.09%
SBM OFFSHORE NV	SBMO NA Equity	NL	EUR	5.58%
OMV AG	OMV AV Equity	AT	EUR	5.15%
NESTE CORPORATION	NESTE FH Equity	FI	EUR	4.52%
TECNICAS REUNIDAS SA	TRE SQ Equity	ES	EUR	3.65%

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