

FACTSHEET - AS OF 28-Oct-2020

F.A.Z. Euro Energie Index (TR)

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 total return index in EUR and adjusted annually.

HISTORICAL PERFORMANCE



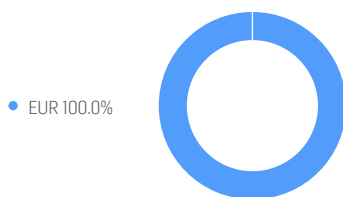
CHARACTERISTICS

ISIN / WKN	DE000SLA2SE3 / SLA2SE	Base Value / Base Date	100 Points / 19.09.2011
Bloomberg / Reuters	FAZESETR Index / .FAZESETR	Last Price	74.16
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return 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		

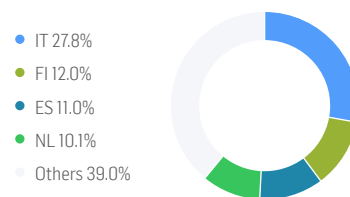
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-9.35%	-17.39%	-21.82%	-46.14%	-47.79%	-26.93%
Performance (p.a.)	-	-	-	-	-	-3.39%
Volatility (p.a.)	31.23%	27.42%	29.04%	37.74%	40.89%	22.91%
High	85.54	95.48	110.29	145.29	145.29	154.95
Low	74.16	74.16	74.16	73.50	73.50	73.50
Sharpe Ratio	-2.21	-1.95	-1.34	-1.22	-1.32	-0.13
Max. Drawdown	-13.30%	-22.33%	-32.76%	-49.41%	-49.41%	-52.57%
VaR 95 \ 99				-61.2% \ -117.8%		-34.6% \ -61.2%
CVaR 95 \ 99				-111.1% \ -237.5%		-55.7% \ -97.6%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 28-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
NESTE CORPORATION	NESTE FH Equity	FI	EUR	11.97%
SBM OFFSHORE NV	SBMO NA Equity	NL	EUR	10.14%
ERG SPA	ERG IM Equity	IT	EUR	9.47%
TOTAL SE	FP FP Equity	FR	EUR	7.01%
TENARIS SA	TEN IM Equity	LU	EUR	6.67%
ROYAL DUTCH SHELL PLC ORD A	RDSA NA Equity	GB	EUR	6.59%
ENI SPA	ENI IM Equity	IT	EUR	6.53%
REPSOL SA	REP SQ Equity	ES	EUR	6.38%
OMV AG	OMV AV Equity	AT	EUR	6.28%
GALP ENERGIA SGPS SA CLASS B	GALP PL Equity	PT	EUR	6.28%
MOTOR OIL HELLAS CORINTH REFINERIES SA	MOH GA Equity	GR	EUR	6.19%
SAIPEM SPA	SPM IM Equity	IT	EUR	6.00%
SARAS SPA	SRS IM Equity	IT	EUR	5.82%
TECNICAS REUNIDAS SA	TRE SQ Equity	ES	EUR	4.65%

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