

# FACTSHEET - AS OF 05-May-2025

## F.A.Z. Index

### DESCRIPTION

The F.A.Z. Index include the 100 most important companies which are domiciled in Germany and listed on the Deutsche Boerse. The F.A.Z. Index has been a true and reliable companion of the German stock market for more than half a century. Since its launch in 1961 its structure has remained unchanged: The index consists of 100 stocks of German companies divided into 12 sectors. The F.A.Z. Index is calculated as a price return index in EUR and adjusted annually.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE0008469024 / 846902	Base Value / Base Date	100 Points / 31.12.1961
Bloomberg / Reuters	FAZIA Index / .FAZI	Last Price	3159.07
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Developed Markets	Calculation	09:00am to 17:45pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.1961
Index Members	100		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	12.19%	7.29%	18.46%	17.55%	14.84%	37.48%
Performance (p.a.)						14.64%
Volatility (p.a.)	28.20%	26.33%	20.40%	16.92%	23.06%	14.30%
High	3159.07	3215.88	3215.88	3215.88	3215.88	3215.88
Low	2700.18	2700.18	2663.42	2446.24	2700.18	2198.39
Sharpe Ratio*	10.76	1.17	1.91	0.93	2.07	0.87
Max. Drawdown	-4.11%	-16.04%	-16.04%	-16.04%	-16.04%	-16.04%
VaR 95 \ 99				-26.3% \ -56.7%		-22.7% \ -45.8%
CVaR 95 \ 99				-42.7% \ -69.4%		-34.5% \ -55.9%

\* 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).

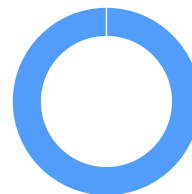
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 05-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	9.96%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	8.03%
SIEMENS AG	SIE GY Equity	DE	EUR	7.57%
ALLIANZ SE	ALV GY Equity	DE	EUR	6.90%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	4.14%
RHEINMETALL AG	RHM GY Equity	DE	EUR	3.27%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	2.63%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	2.56%
SIEMENS HEALTHINEERS AG	SHL GY Equity	DE	EUR	2.51%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	2.49%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	2.07%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	2.07%
DHL GROUP	DHL GY Equity	DE	EUR	2.07%
EON SE	EOAN GY Equity	DE	EUR	2.04%
BASF SE	BAS GY Equity	DE	EUR	1.83%

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