

# FACTSHEET - AS OF 18-Sep-2020

## 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



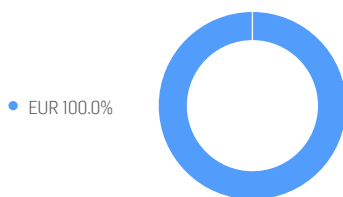
### CHARACTERISTICS

ISIN / WKN	DE0008469024 / 846902	Base Value / Base Date	100 Points / 31.12.1961
Bloomberg / Reuters	FAZIA Index / .FAZI	Last Price	2298.11
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	99		

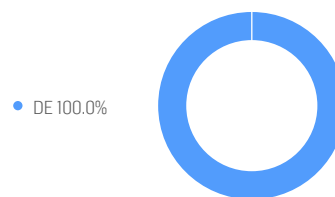
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.82%	5.03%	41.47%	1.77%	-5.79%	940.25%
Performance (p.a.)	-	-	-	-	-	4.07%
Volatility (p.a.)	16.71%	18.82%	29.59%	29.67%	34.02%	18.45%
High	2320.41	2320.41	2320.41	2515.23	2515.23	2687.00
Low	2245.43	2137.30	1593.80	1528.26	1528.26	132.88
Sharpe Ratio	0.66	1.20	3.47	0.07	-0.22	0.24
Max. Drawdown	-2.87%	-6.38%	-7.08%	-39.24%	-39.24%	-71.40%
VaR 95 \ 99				-55.2% \ -88.5%		-28.2% \ -52.7%
CVaR 95 \ 99				-82.5% \ -166.7%		-44.5% \ -75.5%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 18-Sep-2020

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	10.53%
SIEMENS AG	SIE GY Equity	DE	EUR	6.90%
ALLIANZ SE	ALV GY Equity	DE	EUR	5.14%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	4.91%
BAYER AG	BAYN GY Equity	DE	EUR	3.88%
ADIDAS AG	ADS GY Equity	DE	EUR	3.87%
BASF SE	BAS GY Equity	DE	EUR	3.43%
DEUTSCHE POST AG	DPW GY Equity	DE	EUR	3.36%
DAIMLER AG	DAI GY Equity	DE	EUR	3.36%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	2.65%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	2.40%
VONOVIA SE	VNA GY Equity	DE	EUR	2.27%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	2.06%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	2.02%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	1.94%

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The index is launched on 31-Dec-1961. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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