

# FACTSHEET - AS OF 24-Sep-2021

## F.A.Z. Euro Index

### DESCRIPTION

The F.A.Z. Euro Index tracks the price movements of 100 companies domiciled in a Eurozone country and listed on a regulated stock exchange in the Eurozone. The weightings of the countries within the F.A.Z. Euro Index are determined by the size of their GDPs in relation to the entire Eurozone GDP. The F.A.Z. Euro Index is calculated as a price index in EUR and adjusted annually. In the F.A.Z. Euro index family all index members are weighted equally on the adjustment days.

### HISTORICAL PERFORMANCE



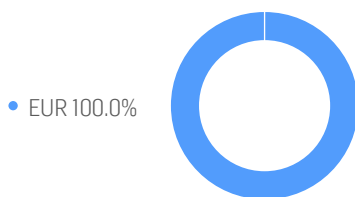
### CHARACTERISTICS

ISIN / WKN	DE000SLA1FE2 / SLA1FE	Base Value / Base Date	100 Points / 29.06.2001
Bloomberg / Reuters	FAZEURO Index / .FAZEURO	Last Price	146.04
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 29.06.2001
Index Members	101		

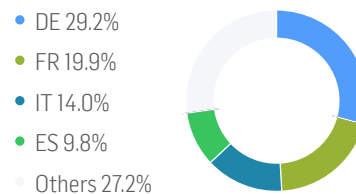
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.04%	0.25%	6.77%	31.18%	14.96%	46.04%
Performance (p.a.)	-	-	-	-	-	1.89%
Volatility (p.a.)	11.29%	12.65%	11.76%	14.75%	11.91%	20.44%
High	148.09	149.07	149.07	149.07	149.07	149.07
Low	142.67	137.94	137.26	105.00	123.76	51.43
Sharpe Ratio	-1.00	0.13	1.25	2.18	1.81	0.12
Max. Drawdown	-3.66%	-5.31%	-5.97%	-8.88%	-5.97%	-63.76%
VaR 95 \ 99				-24.4% \ -42.2%		-32.8% \ -60.6%
CVaR 95 \ 99				-33.4% \ -49.7%		-50.6% \ -81.0%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 24-Sep-2021

Company	Ticker	Country	Currency	Index Weight (%)
BIONTECH SE	22UA GY Equity	US	EUR	1.49%
ADYEN NV	ADYEN NA Equity	NL	EUR	1.27%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.25%
DASSAULT SYSTEMES SA	DSY FP Equity	FR	EUR	1.19%
MERCK KGAA	MRK GY Equity	DE	EUR	1.18%
ERSTE GROUP BANK AG	EBS AV Equity	AT	EUR	1.16%
DIE RAIFFEISEN BANK INTERNATIONAL AG	RBI AV Equity	AT	EUR	1.13%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	1.13%
SIEMENS HEALTHINEERS AG	SHL GY Equity	DE	EUR	1.13%
KBC GROUPE SA	KBC BB Equity	BE	EUR	1.11%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.11%
EON SE	EOAN GY Equity	DE	EUR	1.10%
HELLENIC TELECOMMUNICATION ORGANISATION SA	HTO GA Equity	GR	EUR	1.09%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	1.09%
SIEMENS AG	SIE GY Equity	DE	EUR	1.08%

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