

FACTSHEET - AS OF 24-May-2024

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	165.51
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	99		

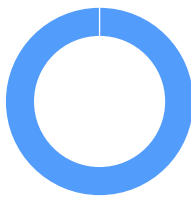
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.78%	5.44%	12.61%	13.46%	8.57%	65.51%
Performance (p.a.)						2.22%
Volatility (p.a.)	8.11%	8.00%	7.70%	9.99%	8.09%	19.96%
High	167.73	167.73	167.73	167.73	167.73	167.73
Low	160.78	156.42	146.56	136.00	149.32	51.43
Sharpe Ratio*	2.48	2.51	3.03	0.98	2.32	-0.08
Max. Drawdown	-1.32%	-3.12%	-3.12%	-10.60%	-3.12%	-63.76%
VaR 95 \ 99				-17.2% \ -22.0%		-31.8% \ -59.6%
CVaR 95 \ 99				-21.5% \ -31.1%		-49.5% \ -79.0%

* 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 30.2%
• FR 19.3%
• IT 14.1%
• ES 10.6%
• Others 25.9%



TOP COMPONENTS AS OF 24-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
UNICREDIT SPA	UCG IM Equity	IT	EUR	1.57%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	1.50%
UCB SA	UCB BB Equity	BE	EUR	1.46%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	1.46%
PRYSMIAN SPA	PRY IM Equity	IT	EUR	1.44%
VONOVIA SE	VNA GY Equity	DE	EUR	1.43%
SAFRAN SA	SAF FP Equity	FR	EUR	1.39%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	1.36%
ERSTE GROUP BANK AG	EBS AV Equity	AT	EUR	1.35%
CREDIT AGRICOLE SA	ACA FP Equity	FR	EUR	1.34%
SAP SE	SAP GY Equity	DE	EUR	1.32%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.32%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	1.30%
UNIVERSAL MUSIC GROUP NV	UMG NA Equity	NL	EUR	1.30%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.29%

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