

FACTSHEET - AS OF 28-Oct-2020

F.A.Z. Euro Grundstoffe Index

DESCRIPTION

The F.A.Z. Euro Grundstoffe Index includes companies whose primary business activity is in the basic materials sector and which are domiciled and traded at an exchange in the Eurozone. From each Eurozone country the largest company from the basic materials 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 Grundstoffe Index is calculated as a price return index in EUR and adjusted annually.

HISTORICAL PERFORMANCE



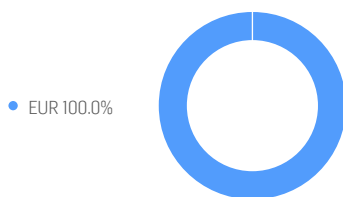
CHARACTERISTICS

ISIN / WKN	DE000SLA1SG0 / SLA1SG	Base Value / Base Date	100 Points / 19.09.2011
Bloomberg / Reuters	FAZESG Index / .FAZESG	Last Price	151.99
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 19.09.2011
Index Members	25		

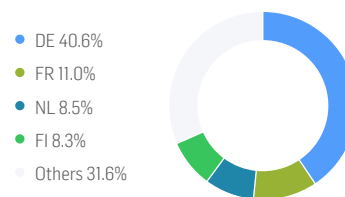
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.32%	-0.94%	7.68%	-12.34%	-15.95%	49.36%
Performance (p.a.)	-	-	-	-	-	4.50%
Volatility (p.a.)	22.99%	22.90%	25.11%	31.74%	34.18%	21.74%
High	168.61	169.15	169.15	182.64	182.64	219.05
Low	151.99	151.60	131.79	108.41	108.41	89.55
Sharpe Ratio	-2.36	-0.14	0.67	-0.38	-0.54	0.23
Max. Drawdown	-9.86%	-10.14%	-10.14%	-40.64%	-40.64%	-50.51%
VaR 95 \ 99				-54.4% \ -114.2%		-35.5% \ -58.9%
CVaR 95 \ 99				-88.3% \ -170.9%		-52.7% \ -83.9%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 28-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
WACKER CHEMIE AG	WCH GY Equity	DE	EUR	5.29%
VOESTALPINE AG	VOE AV Equity	AT	EUR	4.93%
ARCELORMITTAL SA	MT NA Equity	LU	EUR	4.90%
BRENNTAG AG	BNR GY Equity	DE	EUR	4.70%
COVESTRO AG	1COV GY Equity	DE	EUR	4.69%
STORA ENSO OYJ CLASS R	STERV FH Equity	FI	EUR	4.56%
ROYAL DSM NV	DSM NA Equity	NL	EUR	4.40%
SYMRISE AG	SY1 GY Equity	DE	EUR	4.23%
AKZO NOBEL NV	AKZA NA Equity	NL	EUR	4.13%
AURUBIS AG	NDA GY Equity	DE	EUR	4.08%
HEIDELBERGCEMENT AG	HEI GY Equity	DE	EUR	4.03%
SOLVAY SA	SOLB BB Equity	BE	EUR	3.87%
ARKEMA SA	AKE FP Equity	FR	EUR	3.85%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	3.85%
ACERINOX SA	ACX SQ Equity	ES	EUR	3.79%

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