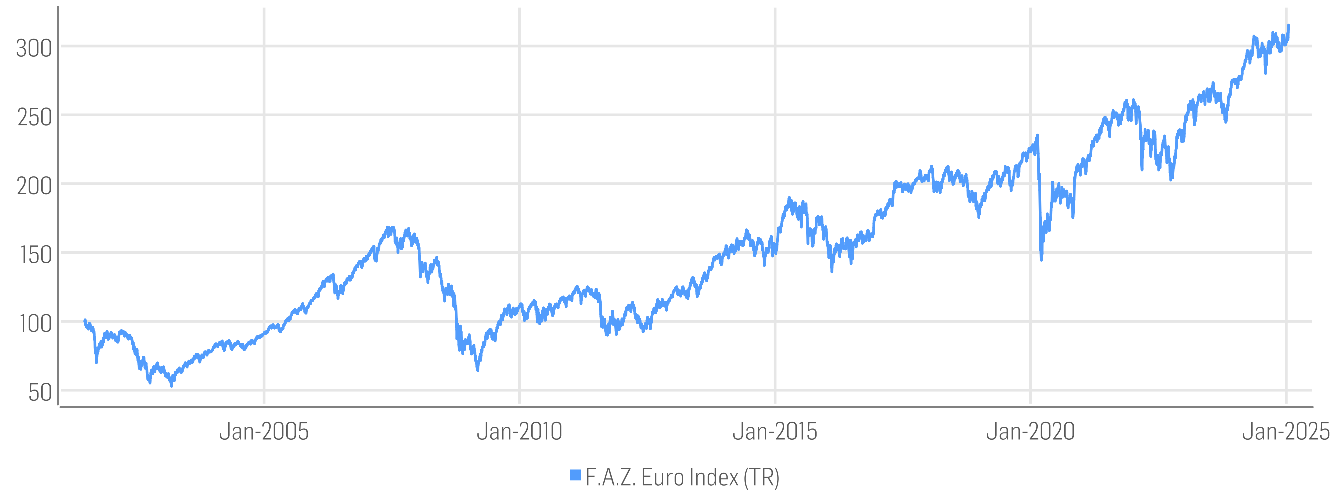
FACTSHEET - AS OF 17-Jan-2025
F.A.Z. Euro Index (TR)

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 total return 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	DE000SLA2FE0 / SLA2FE	Base Value / Base Date	100 Points / 29.06.2001
Bloomberg / Reuters	FAZEUROT Index / .FAZEUROT	Last Price	315.28
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return 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	100		

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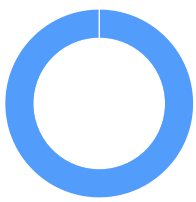
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.48%	2.00%	6.32%	15.86%	4.01%	215.28%
Performance (p.a.)						5.00%
Volatility (p.a.)	9.90%	10.50%	11.36%	10.53%	10.83%	19.77%
High	315.28	315.28	315.28	315.28	315.28	315.28
Low	300.68	295.97	280.11	272.12	302.74	52.81
Sharpe Ratio*	4.92	0.52	0.91	1.25	11.98	0.11
Max. Drawdown	-1.40%	-4.24%	-6.45%	-8.85%	-1.40%	-61.91%
VaR 95 \ 99				-17.3% \ -31.2%		-31.2% \ -58.5%
CVaR 95 \ 99				-24.7% \ -31.8%		-48.8% \ -78.2%

* 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 31.0%
- FR 18.4%
- IT 13.9%
- ES 11.3%
- Others 25.3%

TOP COMPONENTS AS OF 17-Jan-2025

Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	2.00%
RHEINMETALL AG	RHM GY Equity	DE	EUR	1.36%
ERSTE GROUP BANK AG	EBS AV Equity	AT	EUR	1.28%
SAP SE	SAP GY Equity	DE	EUR	1.27%
HEIDELBERG MATERIALS AG	HEI GY Equity	DE	EUR	1.25%
LEONARDO SPA	LDO IM Equity	IT	EUR	1.24%
UCB SA	UCB BB Equity	BE	EUR	1.23%
FRESENIUS SE & CO KGAA	FRE GY Equity	DE	EUR	1.22%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.21%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	1.19%
AIRBUS SE	AIR FP Equity	NL	EUR	1.17%
COMMERZBANK AG	CBK GY Equity	DE	EUR	1.16%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	1.16%
EUROBANK ERGASIAS SERVICES AND HOLDINGS	EUROB GA Equity	GR	EUR	1.15%
UNICREDIT SPA	UCG IM Equity	IT	EUR	1.15%

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