

FACTSHEET - AS OF 22-Oct-2021

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



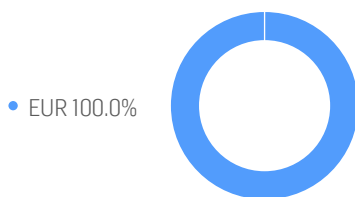
CHARACTERISTICS

ISIN / WKN	DE000SLA2FE0 / SLA2FE	Base Value / Base Date	100 Points / 29.06.2001
Bloomberg / Reuters	FAZEUR0T Index / .FAZEUR0T	Last Price	252.07
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	101		

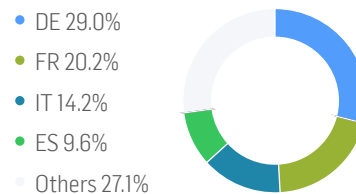
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.79%	3.27%	8.10%	38.11%	18.64%	152.07%
Performance (p.a.)	-	-	-	-	-	4.66%
Volatility (p.a.)	13.54%	11.14%	12.28%	14.56%	12.03%	20.41%
High	252.31	253.16	253.16	253.16	253.16	253.16
Low	243.45	242.44	232.96	175.27	207.14	52.81
Sharpe Ratio	1.83	1.30	1.44	2.69	2.00	0.25
Max. Drawdown	-2.61%	-4.23%	-5.72%	-5.72%	-5.72%	-61.91%
VaR 95 \ 99				-22.7% \ -41.9%		-32.4% \ -60.5%
CVaR 95 \ 99				-32.5% \ -49.7%		-50.3% \ -80.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
DIE RAIFFEISEN BANK INTERNATIONAL AG	RBI AV Equity	AT	EUR	1.26%
ADYEN NV	ADYEN NA Equity	NL	EUR	1.25%
MERCK KGAA	MRK GY Equity	DE	EUR	1.21%
KBC GROUPE SA	KBC BB Equity	BE	EUR	1.21%
ROYAL DUTCH SHELL PLC ORD A	RDSA NA Equity	GB	EUR	1.18%
ERSTE GROUP BANK AG	EBS AV Equity	AT	EUR	1.18%
BIONTECH SE	22UA GY Equity	US	EUR	1.17%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.15%
NORDEA BANK ABP	NDA FH Equity	FI	EUR	1.14%
ENI SPA	ENI IM Equity	IT	EUR	1.14%
UNICREDIT SPA	UCG IM Equity	IT	EUR	1.12%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.11%
DAVIDE CAMPARI-MILANO NV	CPR IM Equity	IT	EUR	1.10%
SIEMENS HEALTHINEERS AG	SHL GY Equity	DE	EUR	1.10%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	1.10%

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