

FACTSHEET - AS OF 24-May-2024

F.A.Z. Auto- und Zulieferindustrie Index

DESCRIPTION

The F.A.Z. Auto- und Zulieferindustrie-Index includes those companies from the F.A.Z. Index which are active in the automobile and parts industry. It is adjusted annually and calculated in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3AG4 / SLA3AG	Base Value / Base Date	100 Points / 31.12.1961
Bloomberg / Reuters	FAZIATSP Index / .FAZIATSP	Last Price	4090.75
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Industry / Sector	Calculation	09:00am to 17:45pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.1961
Index Members	12		

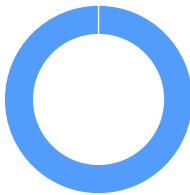
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-9.35%	-4.53%	8.38%	-5.31%	3.25%	1.31%
Performance (p.a.)						0.94%
Volatility (p.a.)	19.37%	18.11%	17.03%	16.90%	17.52%	17.97%
High	4512.68	4735.83	4735.83	4735.83	4735.83	4735.83
Low	4078.09	4078.09	3706.98	3567.84	3706.98	3567.84
Sharpe Ratio*	-3.80	-1.16	0.81	-0.55	0.25	-0.17
Max. Drawdown	-9.63%	-13.89%	-13.89%	-22.46%	-13.89%	-22.46%
VaR 95 \ 99				-27.5% \ -43.9%		-29.1% \ -47.8%
CVaR 95 \ 99				-37.9% \ -56.4%		-41.5% \ -58.3%

* 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).

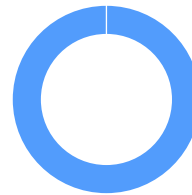
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 24-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	25.24%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	19.31%
DR ING HC F PORSCHE AG	P911 GY Equity	DE	EUR	12.92%
DAIMLER TRUCK HOLDING AG	DTG GY Equity	DE	EUR	11.87%
VOLKSWAGEN AG PREF	VOW3 GY Equity	DE	EUR	8.86%
TRATON SE	8TRA GY Equity	DE	EUR	6.03%
CONTINENTAL AG	CON GY Equity	DE	EUR	4.31%
KNORR-BREMSE AG	KBX GY Equity	DE	EUR	4.17%
HELLA GMBH & CO KGAA	HLE GY Equity	DE	EUR	3.19%
PORSCHE AUTOMOBIL HOLDING SE	PAH3 GY Equity	DE	EUR	2.61%

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