

# FACTSHEET - AS OF 12-Aug-2022

## F.A.Z. Euro ex Banken Index

### DESCRIPTION

The F.A.Z. Euro ex Banks Index tracks the price movement of all companies in the F.A.Z. Euro Index excluding banks. The country weightings are determined by the GDPs of the countries. The F.A.Z. Euro ex Banks Index is calculated as a price return index in EUR. The index members are weighted equally.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

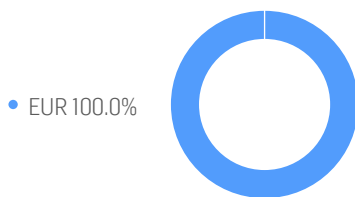
ISIN / WKN	DE000SLA8EA8 / SLA8EA	Base Value / Base Date	100 Points / 18.10.2011
Bloomberg / Reuters	FAZEXBA Index / .FAZEXBA	Last Price	200.50
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 06:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 18.10.2011
Index Members	87		

## STATISTICS

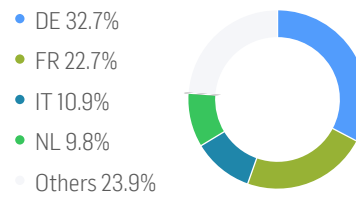
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.56%	1.30%	-6.79%	-9.10%	-9.40%	100.60%
Performance (p.a.)						6.65%
Volatility (p.a.)	14.16%	18.09%	22.17%	18.50%	21.25%	17.37%
High	200.50	204.04	215.11	226.43	225.86	226.43
Low	183.50	181.03	181.03	181.03	181.03	91.65
Sharpe Ratio*	10.09	0.30	-0.60	-0.49	-0.70	0.39
Max. Drawdown	-1.56%	-11.28%	-15.84%	-20.05%	-19.85%	-36.41%
VaR 95 \ 99				-33.1% \ -54.9%		-27.5% \ -50.4%
CVaR 95 \ 99				-47.3% \ -63.6%		-42.8% \ -69.6%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 12-Aug-2022

Company	Ticker	Country	Currency	Index Weight (%)
ELECTRICITE DE FRANCE SA	EDF FP Equity	FR	EUR	1.61%
ADYEN NV	ADYEN NA Equity	NL	EUR	1.41%
FLUTTER ENTERTAINMENT PLC	FLTR ID Equity	IE	EUR	1.39%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	1.36%
STELLANTIS NV	STLA IM Equity	NL	EUR	1.33%
DASSAULT SYSTEMES SA	DSY FP Equity	FR	EUR	1.29%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.28%
RWE AG	RWE GY Equity	DE	EUR	1.28%
MONCLER SPA	MONC IM Equity	IT	EUR	1.27%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.26%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.26%
FERRARI NV	RACE IM Equity	NL	EUR	1.26%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	1.26%
NEXI SPA	NEXI IM Equity	IT	EUR	1.25%
ENGIE SA	ENGI FP Equity	FR	EUR	1.24%

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