

# FACTSHEET - AS OF 22-Feb-2024

## 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

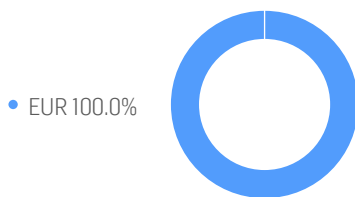
ISIN / WKN	DE000SLA1SG0 / SLA1SG	Base Value / Base Date	100 Points / 19.09.2011
Bloomberg / Reuters	FAZESG Index / .FAZESG	Last Price	187.80
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Industry / Sector	Calculation	09:00am to 06:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 19.09.2011
Index Members	25		

## STATISTICS

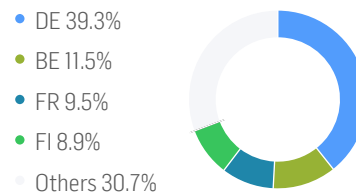
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.73%	-2.44%	-0.67%	-5.92%	-7.01%	84.55%
Performance (p.a.)						5.06%
Volatility (p.a.)	12.69%	11.60%	14.24%	16.15%	12.52%	21.27%
High	193.66	202.89	202.89	204.56	201.96	233.00
Low	185.68	185.68	176.92	176.92	185.68	89.55
Sharpe Ratio*	-0.98	-1.16	-0.37	-0.61	-3.37	0.05
Max. Drawdown	-4.12%	-8.48%	-9.40%	-13.51%	-8.06%	-50.51%
VaR 95 \ 99				-25.3% \ -43.7%		-34.7% \ -58.7%
CVaR 95 \ 99				-38.6% \ -60.7%		-51.0% \ -80.2%

\* 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



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
BUZZI	BZU IM Equity	IT	EUR	5.88%
NAVIGATOR COMPANY SA	NVG PL Equity	PT	EUR	4.99%
BRENNTAG SE	BNR GY Equity	DE	EUR	4.89%
HEIDELBERG MATERIALS AG	HEI GY Equity	DE	EUR	4.79%
ARKEMA SA	AKE FP Equity	FR	EUR	4.78%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	4.75%
UPM-KYMMENE OYJ	UPM FH Equity	FI	EUR	4.51%
ACERINOX SA	ACX SQ Equity	ES	EUR	4.48%
BASF SE	BAS GY Equity	DE	EUR	4.43%
COVESTRO AG	1COV GY Equity	DE	EUR	4.40%
STORA ENSO OYJ CLASS R	STERV FH Equity	FI	EUR	4.39%
SYMRISE AG	SYI GY Equity	DE	EUR	4.25%
APERAM SA	APAM NA Equity	LU	EUR	4.22%
EVONIK INDUSTRIES AG	EVK GY Equity	DE	EUR	4.17%
ARCELORMITTAL SA	MT NA Equity	LU	EUR	4.11%

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