

FACTSHEET - AS OF 22-Feb-2024

F.A.Z. Euro Konsum Index

DESCRIPTION

The F.A.Z. Euro Konsum Index includes companies whose primary business activity is in the consumer sector and which are domiciled and traded at an exchange in the Eurozone. From each Eurozone country the largest company from the consumer 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 Konsum Index is calculated as a price return index in EUR and adjusted annually.

HISTORICAL PERFORMANCE



CHARACTERISTICS

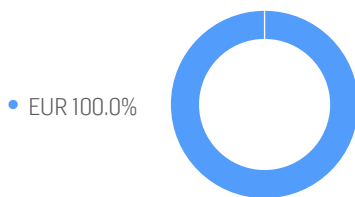
ISIN / WKN	DE000SLA1SK2 / SLA1SK	Base Value / Base Date	100 Points / 19.09.2011
Bloomberg / Reuters	FAZESK Index / .FAZESK	Last Price	305.93
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Industry / Sector	Calculation	09:00am to 06:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 19.09.2011
Index Members	25		

STATISTICS

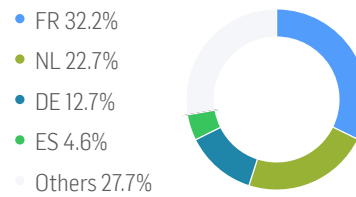
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	5.80%	5.32%	2.72%	5.43%	2.74%	199.02%
Performance (p.a.)						9.22%
Volatility (p.a.)	9.73%	8.66%	10.83%	11.16%	9.51%	15.30%
High	305.93	305.93	305.93	314.21	305.93	326.05
Low	289.15	287.38	274.68	274.68	288.27	96.79
Sharpe Ratio*	9.75	2.25	0.16	0.14	1.66	0.35
Max. Drawdown	-1.39%	-3.61%	-8.90%	-12.58%	-3.19%	-30.21%
VaR 95 \ 99				-18.9% \ -26.7%		-24.1% \ -43.9%
CVaR 95 \ 99				-24.4% \ -30.3%		-36.5% \ -57.2%

* 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 (%)
UNIVERSAL MUSIC GROUP NV	UMG NA Equity	NL	EUR	5.28%
VIVENDI SA	VIV FP Equity	FR	EUR	4.88%
BEIERSDORF AG	BEI GY Equity	DE	EUR	4.63%
INDUSTRIA DE DISENO TEXTIL SA	ITX SQ Equity	ES	EUR	4.62%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	4.55%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	4.50%
DANONE SA	BN FP Equity	FR	EUR	4.38%
JUMBO SA	BELA GA Equity	GR	EUR	4.36%
ADIDAS AG	ADS GY Equity	DE	EUR	4.22%
L OREAL SA	OR FP Equity	FR	EUR	4.22%
KESKO OYJ CLASS B	KESKOB FH Equity	FI	EUR	4.10%
MONCLER SPA	MONC IM Equity	IT	EUR	4.01%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	3.89%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	3.87%
HEINEKEN NV	HEIA NA Equity	NL	EUR	3.78%

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