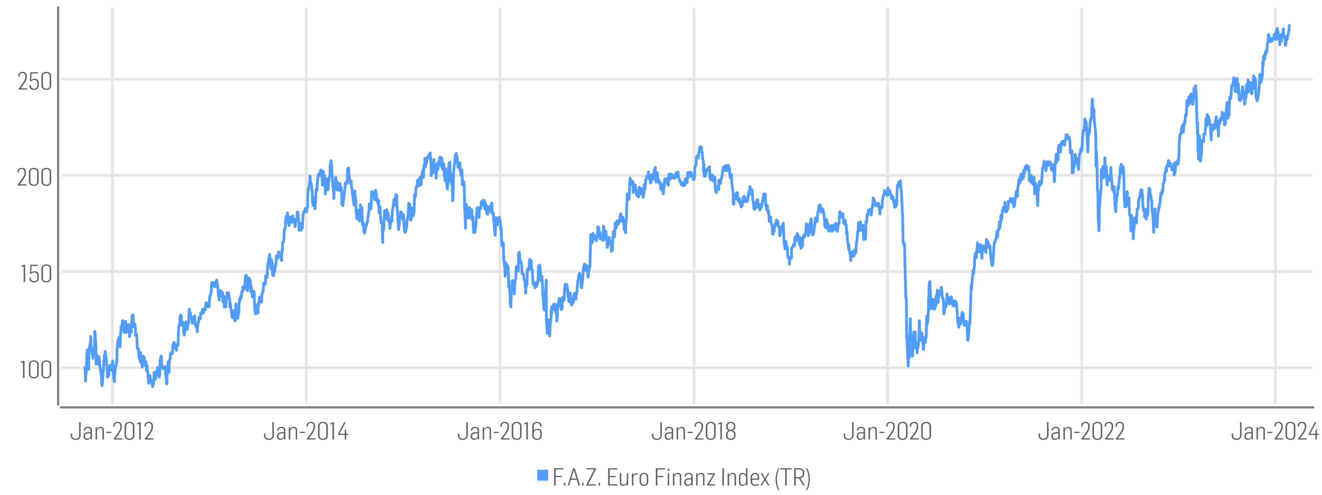
FACTSHEET - AS OF 22-Feb-2024
F.A.Z. Euro Finanz Index (TR)

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2SF0 / SLA2SF	Base Value / Base Date	100 Points / 19.09.2011
Bloomberg / Reuters	FAZESFTR Index / .FAZESFTR	Last Price	277.98
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 19.09.2011
Index Members	26		

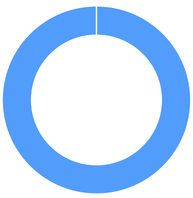
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.09%	5.22%	15.98%	15.11%	2.29%	177.09%
Performance (p.a.)						8.55%
Volatility (p.a.)	12.90%	11.29%	13.77%	18.51%	12.93%	25.64%
High	277.98	277.98	277.98	277.98	277.98	277.98
Low	267.52	263.21	237.00	207.39	267.52	90.25
Sharpe Ratio*	3.18	1.69	2.26	0.62	0.95	0.18
Max. Drawdown	-3.08%	-3.18%	-5.12%	-15.89%	-3.18%	-53.04%
VaR 95 \ 99				-25.5% \ -57.8%		-39.0% \ -69.6%
CVaR 95 \ 99				-48.3% \ -96.1%		-61.1% \ -103.4%

* 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 21.3%
- FR 14.5%
- IT 12.9%
- ES 12.0%
- Others 39.3%

TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
AROUNDTOWN SA	AT1 GY Equity	LU	EUR	5.68%
VONOVIA SE	VNA GY Equity	DE	EUR	5.02%
UNICREDIT SPA	UCG IM Equity	IT	EUR	4.86%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	4.50%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	4.32%
EUROBANK ERGASIAS SERVICES AND HOLDINGS	EUROB GA Equity	GR	EUR	4.27%
BANCO COMERCIAL PORTUGUES SA	BCP PL Equity	PT	EUR	4.26%
ERSTE GROUP BANK AG	EBS AV Equity	AT	EUR	4.19%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	4.14%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	4.09%
ALLIANZ SE	ALV GY Equity	DE	EUR	4.06%
AXA SA	CS FP Equity	FR	EUR	4.02%
CREDIT AGRICOLE SA	ACA FP Equity	FR	EUR	3.93%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	3.91%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	3.85%

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