

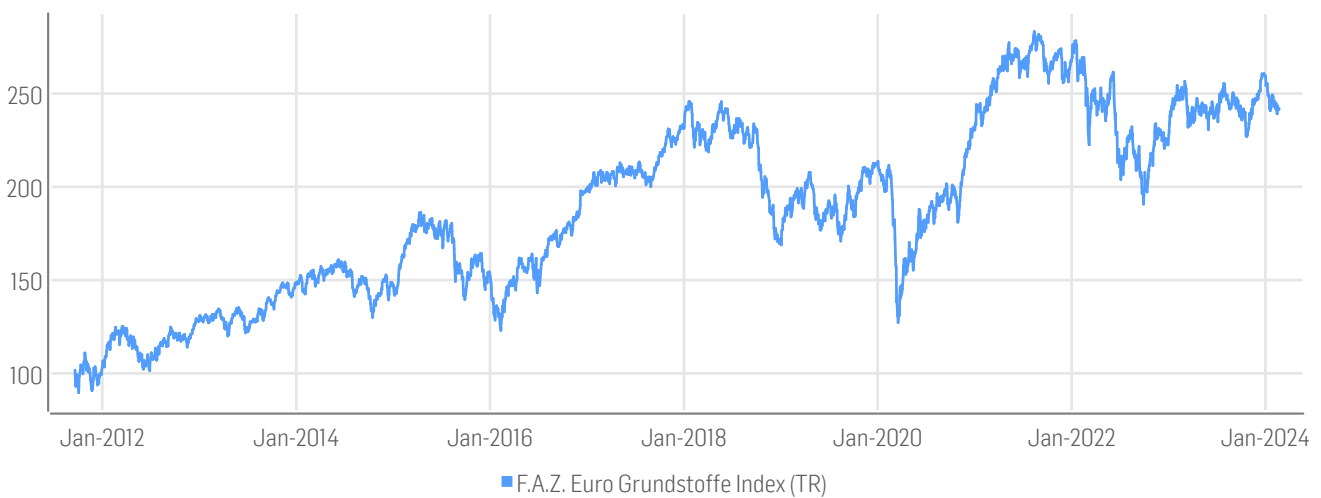
# FACTSHEET - AS OF 22-Feb-2024

## F.A.Z. Euro Grundstoffe Index (TR)

### 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 total return index in EUR and adjusted annually.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

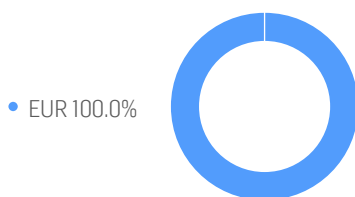
|                     |                            |                        |  |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN          | DE000SLA2SG8 / SLA2SG      | Base Value / Base Date | 100 Points / 19.09.2011                    |
| Bloomberg / Reuters | FAZESGTR Index / .FAZESGTR | Last Price             | 242.01                                     |
| 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       | 25                         |                        |  |

## STATISTICS

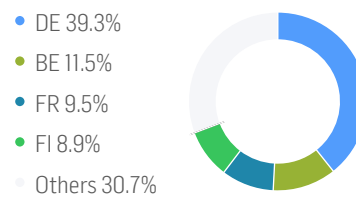
| EUR                | 30D    | 90D    | 180D   | 360D            | YTD    | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance        | -0.51% | -2.17% | -0.21% | -3.34%          | -6.76% | 137.82%         |
| Performance (p.a.) |        |        |        |                 |        | 7.22%           |
| Volatility (p.a.)  | 12.82% | 11.66% | 14.26% | 16.19%          | 12.61% | 21.27%          |
| High               | 249.27 | 260.75 | 260.75 | 260.75          | 259.55 | 283.33          |
| Low                | 239.15 | 239.15 | 226.93 | 226.93          | 239.15 | 89.55           |
| Sharpe Ratio*      | -0.77  | -1.07  | -0.30  | -0.45           | -3.26  | 0.16            |
| Max. Drawdown      | -4.06% | -8.28% | -9.40% | -11.56%         | -7.86% | -48.25%         |
| VaR 95 \ 99        |        |        |        | -25.5% \ -43.7% |        | -34.5% \ -58.7% |
| CVaR 95 \ 99       |        |        |        | -38.5% \ -60.7% |        | -50.9% \ -80.1% |

\* 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%            |
| BRENTAG 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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