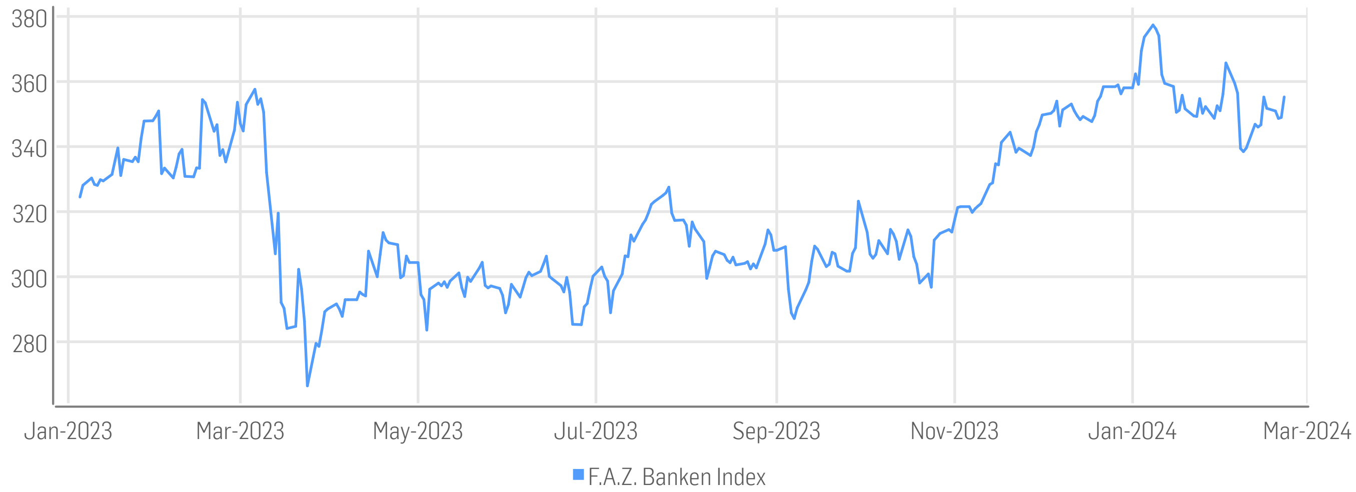
FACTSHEET - AS OF 22-Feb-2024
F.A.Z. Banken Index

DESCRIPTION

The F.A.Z. Banken-Index includes those companies from the F.A.Z. Index which are active in the banking industry. It is adjusted annually and calculated in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3AA7 / SLA3AA	Base Value / Base Date	100 Points / 31.12.1961
Bloomberg / Reuters	FAZIUBNK Index / .FAZIUBNK	Last Price	355.27
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Industry / Sector	Calculation	09:00am to 17:45pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.1961
Index Members	2		

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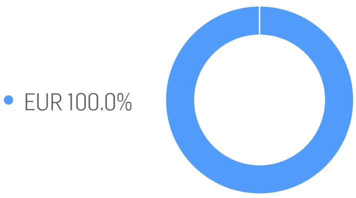
STATISTICS

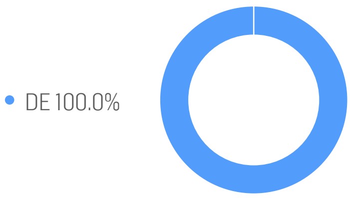
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.72%	4.81%	17.36%	2.94%	-0.78%	9.49%
Performance (p.a.)						8.34%
Volatility (p.a.)	25.96%	20.58%	23.11%	28.99%	24.36%	28.96%
High	365.71	377.39	377.39	377.39	377.39	377.39
Low	338.44	337.26	287.13	266.44	338.44	266.44
Sharpe Ratio*	0.74	0.83	1.49	-0.03	-0.37	0.15
Max. Drawdown	-7.46%	-10.32%	-10.32%	-25.50%	-10.32%	-25.50%
VaR 95 \ 99				-51.7% \ -114.1%		-51.5% \ -114.1%
CVaR 95 \ 99				-78.2% \ -133.4%		-77.1% \ -133.4%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	63.44%
COMMERZBANK AG	CBK GY Equity	DE	EUR	36.56%

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