

FACTSHEET - AS OF 07-Apr-2026

F.A.Z. Euro Index (TR)

DESCRIPTION

The F.A.Z. Euro Index tracks the price movements of 100 companies domiciled in a Eurozone country and listed on a regulated stock exchange in the Eurozone. The weightings of the countries within the F.A.Z. Euro Index are determined by the size of their GDPs in relation to the entire Eurozone GDP. The F.A.Z. Euro Index is calculated as a total return index in EUR and adjusted annually. In the F.A.Z. Euro index family all index members are weighted equally on the adjustment days.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2FE0 / SLA2FE	Base Value / Base Date	100 Points / 29.06.2001
Bloomberg / Reuters	FAZEUR0T Index / .FAZEUR0T	Last Price	400.25
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 29.06.2001
Index Members	99		

STATISTICS

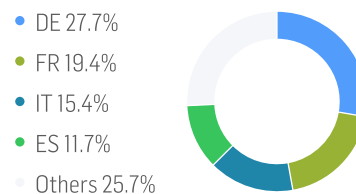
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.65%	-2.07%	3.29%	26.88%	-0.48%	300.25%
Performance (p.a.)						5.76%
Volatility (p.a.)	17.86%	15.95%	13.10%	12.18%	15.50%	19.56%
High	403.58	424.94	424.94	424.94	424.94	424.94
Low	385.08	385.08	381.94	324.26	385.08	52.81
Sharpe Ratio*	0.35	-0.63	0.37	2.08	-0.24	0.20
Max. Drawdown	-4.58%	-9.38%	-9.38%	-9.38%	-9.38%	-61.91%
VaR 95 \ 99				-17.8% \ -35.9%		-30.7% \ -58.5%
CVaR 95 \ 99				-29.0% \ -50.7%		-48.4% \ -78.0%

* 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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ENI SPA	ENI IM Equity	IT	EUR	1.69%
PRYSMIAN SPA	PRY IM Equity	IT	EUR	1.63%
RWE AG	RWE GY Equity	DE	EUR	1.55%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.54%
UCB SA	UCB BB Equity	BE	EUR	1.48%
BAYER AG	BAYN GY Equity	DE	EUR	1.44%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.42%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	1.41%
ENGIE SA	ENGI FP Equity	FR	EUR	1.36%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	1.35%
ENDESA SA	ELE SQ Equity	ES	EUR	1.31%
ORANGE SA	ORA FP Equity	FR	EUR	1.30%
OMV AG	OMV AV Equity	AT	EUR	1.29%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	1.29%
CAIXABANK SA	CABK SQ Equity	ES	EUR	1.29%

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