

# FACTSHEET - AS OF 18-Jun-2024

## F.A.Z.Chemie und Pharma Index

### DESCRIPTION

The F.A.Z. Chemie und Pharma-Index includes those companies from the F.A.Z. Index which are active in the chemical and pharmaceutical sectors. It is adjusted annually and calculated in EUR.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA3AF6 / SLA3AF	Base Value / Base Date	100 Points / 31.12.1961
Bloomberg / Reuters	FAZICHMM Index / .FAZICHMM	Last Price	1904.04
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	17		

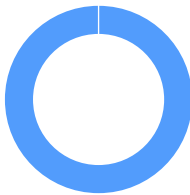
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.88%	-3.30%	-6.60%	-11.08%	-7.24%	-18.33%
Performance (p.a.)						-13.03%
Volatility (p.a.)	13.62%	12.42%	12.65%	14.71%	12.92%	14.88%
High	1993.08	2035.47	2085.80	2309.53	2085.80	2509.49
Low	1904.04	1904.04	1882.04	1882.04	1882.04	1882.04
Sharpe Ratio*	-3.08	-1.32	-1.31	-1.01	-1.43	-1.12
Max. Drawdown	-4.47%	-6.46%	-9.77%	-18.51%	-9.77%	-25.00%
VaR 95 \ 99				-25.4% \ -41.0%		-26.4% \ -44.9%
CVaR 95 \ 99				-32.9% \ -49.5%		-35.0% \ -49.0%

\* 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).

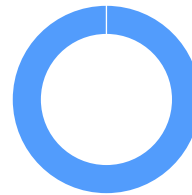
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
BASF SE	BAS GY Equity	DE	EUR	19.74%
BAYER AG	BAYN GY Equity	DE	EUR	11.81%
MERCK KGAA	MRK GY Equity	DE	EUR	10.41%
BIONTECH SE	22UA GY Equity	DE	EUR	8.73%
SYMRISE AG	SYI GY Equity	DE	EUR	7.89%
FRESENIUS SE & CO KGAA	FRE GY Equity	DE	EUR	7.52%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	6.36%
FRESENIUS MEDICAL CARE AG & CO KGAA	FME GY Equity	DE	EUR	5.15%
COVESTRO AG	1COV GY Equity	DE	EUR	4.55%
SARTORIUS AG PREF	SRT3 GY Equity	DE	EUR	4.41%
EVONIK INDUSTRIES AG	EVK GY Equity	DE	EUR	4.03%
WACKER CHEMIE AG	WCH GY Equity	DE	EUR	2.57%
SCHOTT PHARMA AG & CO KGAA	1SXP GY Equity	DE	EUR	1.99%
GERRESHEIMER AG	GXI GY Equity	DE	EUR	1.57%
FUCHS PETROLUB SE	FPF3 GY Equity	DE	EUR	1.47%

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