

FACTSHEET - AS OF 22-Feb-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	1936.90
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	0.71%	-2.01%	-13.40%	-19.33%	-5.64%	-16.92%
Performance (p.a.)						-15.12%
Volatility (p.a.)	12.90%	13.40%	15.82%	15.53%	13.58%	15.47%
High	1963.46	2085.80	2301.06	2407.61	2085.80	2509.49
Low	1882.04	1882.04	1882.04	1882.04	1882.04	1882.04
Sharpe Ratio*	0.40	-0.88	-1.85	-1.51	-2.64	-1.23
Max. Drawdown	-4.15%	-9.77%	-18.21%	-21.83%	-9.77%	-25.00%
VaR 95 \ 99				-27.1% \ -47.4%		-26.8% \ -47.4%
CVaR 95 \ 99				-37.6% \ -49.8%		-37.0% \ -49.8%

* 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 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
BASF SE	BAS GY Equity	DE	EUR	21.12%
BAYER AG	BAYN GY Equity	DE	EUR	13.60%
BIONTECH SE	22UA GY Equity	DE	EUR	10.50%
MERCK KGAA	MRK GY Equity	DE	EUR	9.22%
FRESENIUS SE & CO KGAA	FRE GY Equity	DE	EUR	6.80%
SYMRISE AG	SY1 GY Equity	DE	EUR	6.20%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	5.80%
SARTORIUS AG PREF	SRT3 GY Equity	DE	EUR	5.72%
FRESENIUS MEDICAL CARE AG & CO KGAA	FME GY Equity	DE	EUR	4.91%
COVESTRO AG	1COV GY Equity	DE	EUR	4.07%
EVONIK INDUSTRIES AG	EVK GY Equity	DE	EUR	3.69%
WACKER CHEMIE AG	WCH GY Equity	DE	EUR	2.30%
GERRESHEIMER AG	GXI GY Equity	DE	EUR	1.55%
FUCHS PETROLUB SE	FPE3 GY Equity	DE	EUR	1.44%
EVOTEC SE	EVT GY Equity	DE	EUR	1.11%

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