

# FACTSHEET - AS OF 02-Oct-2023

## 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	2097.62
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		

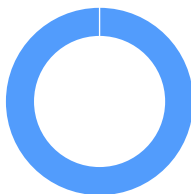
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.84%	-3.51%	-10.97%		-10.03%	-10.03%
Performance (p.a.)						-13.32%
Volatility (p.a.)	16.23%	15.64%	15.30%		15.34%	15.34%
High	2297.42	2309.53	2407.61		2509.49	2509.49
Low	2094.96	2094.96	2094.96		2094.96	2094.96
Sharpe Ratio*	-4.40	-1.11	-1.63		-1.12	-1.12
Max. Drawdown	-8.96%	-9.29%	-12.99%		-16.52%	-16.52%
VaR 95 \ 99						-26.8% \ -47.4%
CVaR 95 \ 99						-39.3% \ -48.0%

\* 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).

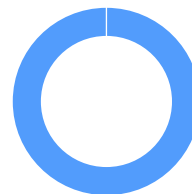
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• DE 100.0%



## TOP COMPONENTS AS OF 02-Oct-2023

Company	Ticker	Country	Currency	Index Weight (%)
BAYER AG	BAYN GY Equity	DE	EUR	19.49%
BASF SE	BAS GY Equity	DE	EUR	17.44%
BIONTECH SE	22UA GY Equity	DE	EUR	11.84%
MERCK KGAA	MRK GY Equity	DE	EUR	8.37%
FRESENIUS SE & CO KGAA	FRE GY Equity	DE	EUR	6.92%
SYMRISE AG	SY1 GY Equity	DE	EUR	5.27%
FRESENIUS MEDICAL CARE AG & CO KGAA	FME GY Equity	DE	EUR	5.12%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	5.10%
SARTORIUS AG PREF	SRT3 GY Equity	DE	EUR	4.86%
COVESTRO AG	1COV GY Equity	DE	EUR	3.82%
EVONIK INDUSTRIES AG	EVK GY Equity	DE	EUR	3.35%
WACKER CHEMIE AG	WCH GY Equity	DE	EUR	2.79%
GERRESHEIMER AG	GXI GY Equity	DE	EUR	1.37%
EVOTEC SE	EVT GY Equity	DE	EUR	1.34%
FUCHS PETROLUB SE	FPE3 GY Equity	DE	EUR	1.15%

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