

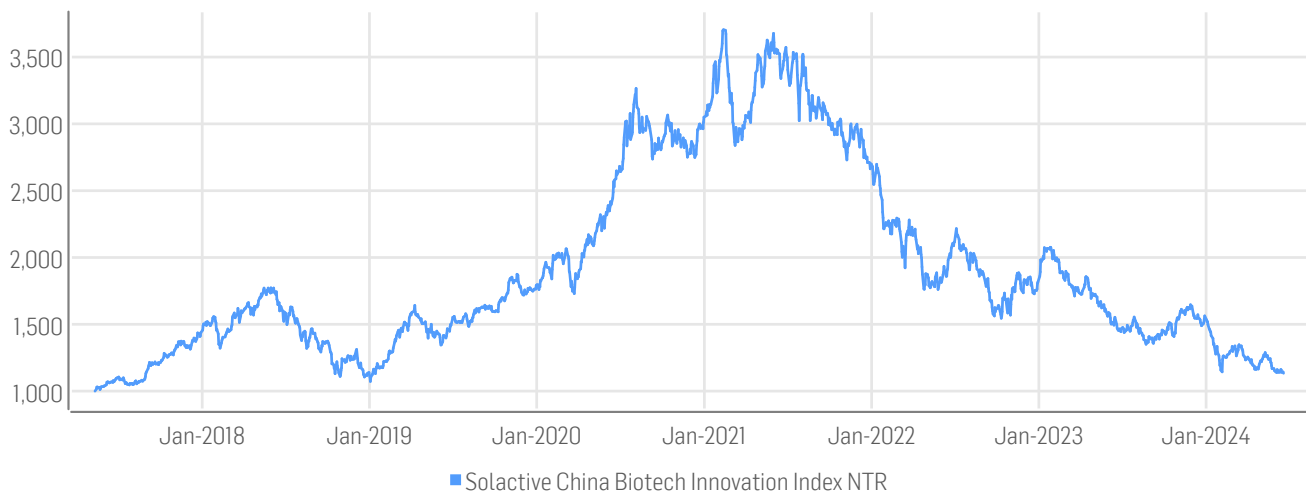
FACTSHEET - AS OF 18-Jun-2024

Solactive China Biotech Innovation Index NTR

DESCRIPTION

The Solactive China Biotech Innovation Index NTR aims to track Chinese companies that are active in the field of Biotechnology.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBGQ5	Base Value / Base Date	1000 Points / 12.05.2017
Bloomberg / Reuters	SOLCHB Index/ .SOLCHB	Last Price	1133.50
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 12.05.2017
Index Members	45		

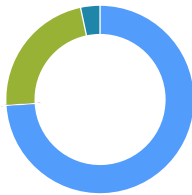
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.35%	-13.66%	-24.73%	-22.14%	-27.48%	13.35%
Performance (p.a.)						1.78%
Volatility (p.a.)	16.60%	18.95%	25.99%	24.36%	26.26%	27.03%
High	1243.45	1312.84	1563.10	1646.64	1563.10	3704.45
Low	1133.50	1133.50	1133.50	1133.50	1133.50	1000.00
Sharpe Ratio*	-4.26	-2.65	-1.89	-1.14	-2.09	-0.13
Max. Drawdown	-8.84%	-13.66%	-27.48%	-31.16%	-27.48%	-69.40%
VaR 95 \ 99				-36.8% \ -61.6%		-46.3% \ -70.0%
CVaR 95 \ 99				-52.7% \ -68.0%		-61.0% \ -84.5%

* 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).

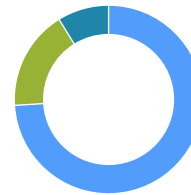
COMPOSITION BY CURRENCIES

- CNH 74.0%
- HKD 22.7%
- USD 3.3%



COMPOSITION BY COUNTRIES

- CN 74.0%
- KY 17.2%
- HK 8.8%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
CSPC PHARMACEUTICAL GROUP LTD	1093 HK Equity	HK	HKD	8.82%
SHANGHAI RAAS BLOOD PRODUC-A	002252 C2 Equity	CN	CNH	7.64%
WUXI BIOLOGICS CAYMAN INC	2269 HK Equity	KY	HKD	7.52%
CHANGCHUN HIGH & NEW TECH-A	000661 C2 Equity	CN	CNH	6.93%
CHONGQING ZHIFEI BIOLOGICA-A	300122 C2 Equity	CN	CNH	6.81%
SICHUAN KELUN PHARMACEUTIC-A	002422 C2 Equity	CN	CNH	4.98%
BEIJING TIANTAN BIOLOGICAL-A	600161 C1 Equity	CN	CNH	4.97%
WALVAX BIOTECHNOLOGY CO-A	300142 C2 Equity	CN	CNH	3.82%
HUALAN BIOLOGICAL ENGINEER-A	002007 C2 Equity	CN	CNH	3.71%
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISE CO LTD	603392 C1 Equity	CN	CNH	3.66%

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