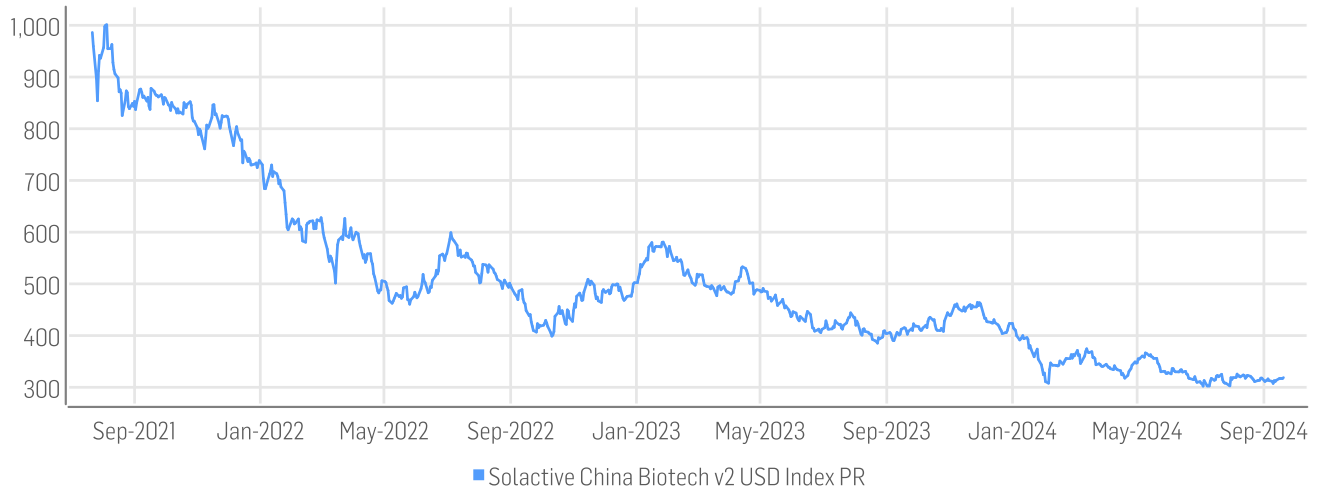


# FACTSHEET - AS OF 20-Sep-2024

## Solactive China Biotech v2 USD Index PR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLODGR9 / SLODGR | Base Value / Base Date | 1000 Points / 22.07.2021                    |
| Bloomberg / Reuters | / .SOLCBTUP           | Last Price             | 318.74                                      |
| Index Calculator    | Solactive AG          | Dividends              | Not included                                |
| Index Type          | Price Return          | Calculation            | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency      | USD                   | History                | Available daily back to 22.07.2021          |
| Index Members       | 30                    |                        |   |

## STATISTICS

| USD                | 30D    | 90D    | 180D    | 360D            | YTD     | Since Inception |
|--------------------|--------|--------|---------|-----------------|---------|-----------------|
| Performance        | 0.59%  | 0.59%  | -7.22%  | -22.23%         | -24.73% | -67.68%         |
| Performance (p.a.) |        |        |         |                 |         | -30.01%         |
| Volatility (p.a.)  | 14.51% | 23.18% | 21.44%  | 26.86%          | 27.64%  | 30.47%          |
| High               | 318.74 | 325.60 | 366.51  | 464.22          | 423.45  | 1001.03         |
| Low                | 307.46 | 302.25 | 302.25  | 302.25          | 302.25  | 302.25          |
| Sharpe Ratio*      | 0.14   | -0.13  | -0.91   | -1.04           | -1.36   | -1.16           |
| Max. Drawdown      | -3.26% | -6.93% | -17.53% | -34.89%         | -28.62% | -69.81%         |
| VaR 95 \ 99        |        |        |         | -43.4% \ -75.8% |         | -52.3% \ -81.4% |
| CVaR 95 \ 99       |        |        |         | -63.3% \ -83.8% |         | -68.4% \ -88.9% |

\* 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).

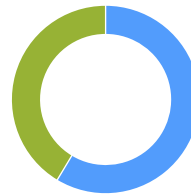
## COMPOSITION BY CURRENCIES

- CNH 57.6%
- HKD 42.4%



## COMPOSITION BY COUNTRIES

- CN 58.6%
- KY 41.4%



## TOP COMPONENTS AS OF 20-Sep-2024

| Company  | Ticker           | Country | Currency | Index Weight (%) |
|--|------------------|---------|----------|------------------|
| WUXI APPTec CO LTD-A                                 | 603259 C1 Equity | CN      | CNH      | 9.66%            |
| JIANGSU HENGRUI MEDICINE CO LTD CLASS A              | 600276 C1 Equity | CN      | CNH      | 9.56%            |
| INNOVENT BIOLOGICS INC                               | 1801 HK Equity   | KY      | HKD      | 9.40%            |
| WUXI BIOLOGICS CAYMAN INC                            | 2269 HK Equity   | KY      | HKD      | 8.90%            |
| AKESO INC  | 9926 HK Equity   | KY      | HKD      | 6.17%            |
| SINO BIOPHARMACEUTICAL LTD ORD                       | 1177 HK Equity   | KY      | HKD      | 5.69%            |
| SHANGHAI RAAS BLOOD PRODUC-A                         | 002252 C2 Equity | CN      | CNH      | 5.60%            |
| HANSOH PHARMACEUTICAL GROUP CO                       | 3692 HK Equity   | KY      | HKD      | 3.98%            |
| BEIJING TIANTAN BIOLOGICAL-A                         | 600161 C1 Equity | CN      | CNH      | 3.87%            |
| BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISE CO LTD | 603392 C1 Equity | CN      | CNH      | 3.22%            |

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