

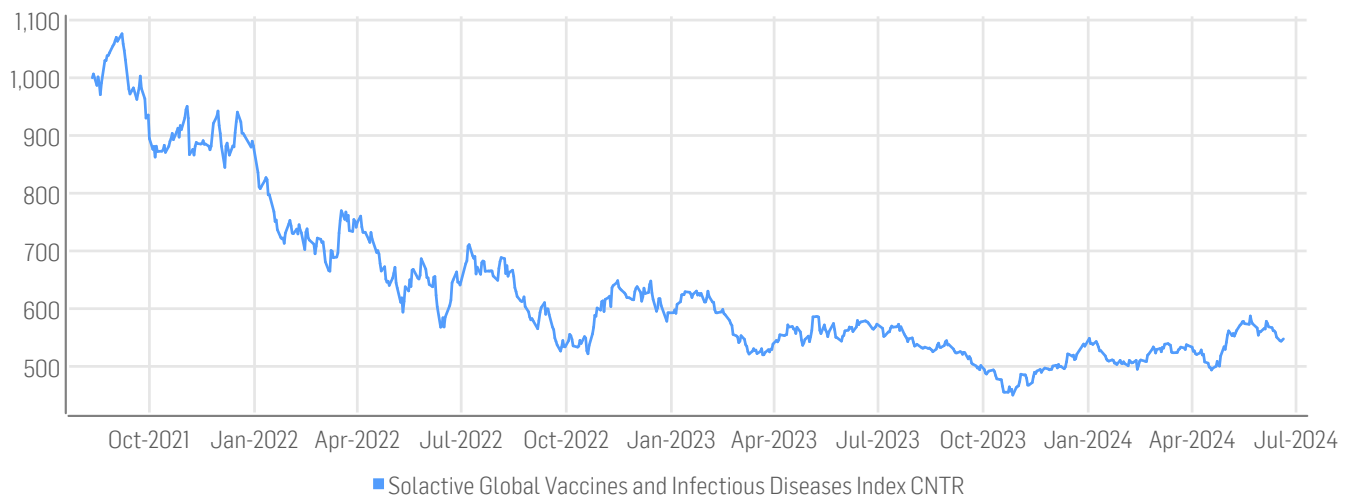
# FACTSHEET - AS OF 20-Jun-2024

## Solactive Global Vaccines and Infectious Diseases Index CNTR

### DESCRIPTION

Representation of companies that have involvement in the development and production of vaccines, therapeutics, and diagnostics.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                            |                        |  |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN          | DE000SLOEM04 / SLOEM0      | Base Value / Base Date | 1000 Points / 12.08.2021                   |
| Bloomberg / Reuters | SOCGVAXC Index / .SOCGVAXC | Last Price             | 547.57                                     |
| Index Calculator    | Solactive AG               | Dividends              | Reinvested                                 |
| Index Type          | Net Total Return           | Calculation            | 9:00 am to 4:50 pm (EST), every 15 seconds |
| Index Currency      | USD                        | History                | Available daily back to 12.08.2021         |
| Index Members       | 30                         |                        |  |

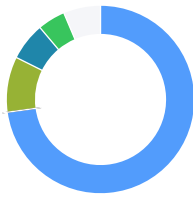
## STATISTICS

| USD                | 30D    | 90D    | 180D    | 360D            | YTD     | Since Inception |
|--------------------|--------|--------|---------|-----------------|---------|-----------------|
| Performance        | -4.42% | 2.66%  | 5.12%   | -3.21%          | 2.36%   | -45.24%         |
| Performance (p.a.) |        |        |         |                 |         | -19.02%         |
| Volatility (p.a.)  | 19.21% | 20.28% | 19.05%  | 18.17%          | 18.75%  | 26.85%          |
| High               | 587.30 | 587.30 | 587.30  | 587.30          | 587.30  | 1076.32         |
| Low                | 543.65 | 493.74 | 493.74  | 450.21          | 493.74  | 450.21          |
| Sharpe Ratio*      | -2.48  | 0.29   | 0.28    | -0.47           | -0.02   | -0.91           |
| Max. Drawdown      | -7.43% | -8.15% | -10.00% | -21.46%         | -10.00% | -58.17%         |
| VaR 95 \ 99        |        |        |         | -27.9% \ -40.3% |         | -43.5% \ -70.9% |
| CVaR 95 \ 99       |        |        |         | -37.4% \ -44.8% |         | -61.6% \ -85.6% |

\* 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).

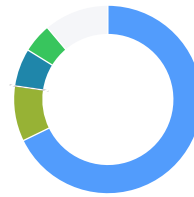
## COMPOSITION BY CURRENCIES

- USD 72.8%
- GBP 9.5%
- HKD 6.5%
- EUR 4.8%
- Others 6.4%



## COMPOSITION BY COUNTRIES

- US 67.8%
- GB 9.5%
- KY 6.5%
- DE 5.0%
- Others 11.1%



## TOP COMPONENTS AS OF 20-Jun-2024

| Company               | Ticker         | Country | Currency | Index Weight (%) |
|-----------------------|----------------|---------|----------|------------------|
| MODERNA INC           | MRNA UW Equity | US      | USD      | 6.20%            |
| PFIZER INC            | PFE UN Equity  | US      | USD      | 5.62%            |
| BIONTECH SE           | BNTX UW Equity | DE      | USD      | 5.04%            |
| MERCK & CO. INC.      | MRK UN Equity  | US      | USD      | 4.97%            |
| VAXCYTE INC           | PCVX UW Equity | US      | USD      | 4.96%            |
| ASTRAZENECA PLC       | AZN LN Equity  | GB      | GBP      | 4.92%            |
| SANOFI SA             | SAN FP Equity  | FR      | EUR      | 4.75%            |
| VIR BIOTECHNOLOGY INC | VIR UW Equity  | US      | USD      | 4.75%            |
| IMMUNITYBIO INC       | IBRX UW Equity | US      | USD      | 4.73%            |
| GSK PLC               | GSK LN Equity  | GB      | GBP      | 4.61%            |

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