

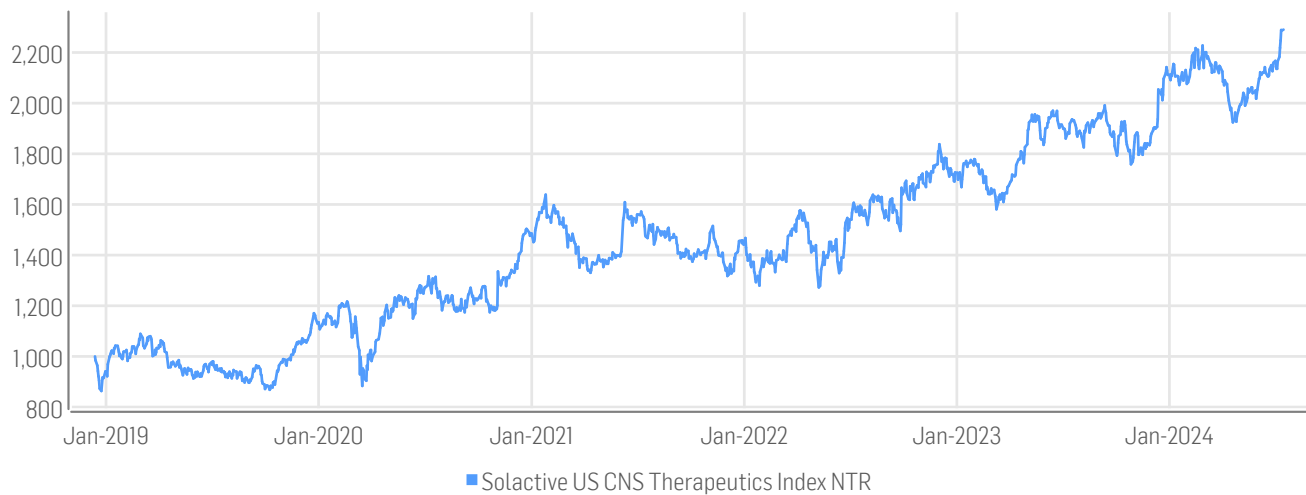
FACTSHEET - AS OF 15-Jul-2024

Solactive US CNS Therapeutics Index NTR

DESCRIPTION

Representation of securities contributing to the CNS, neurological, and psychiatric therapeutics industry, including treatments for neurodegenerative diseases, psychiatric disorders, rare neurological diseases, and CNS disorders.

HISTORICAL PERFORMANCE



CHARACTERISTICS

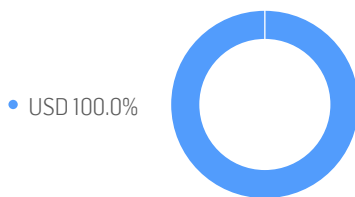
ISIN / WKN	SL0L4Y	Base Value / Base Date	1000 Points / 01.01.2019
Bloomberg / Reuters	/ .SOLCNSN	Last Price	2290.33
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 01.01.2019
Index Members	20		

STATISTICS

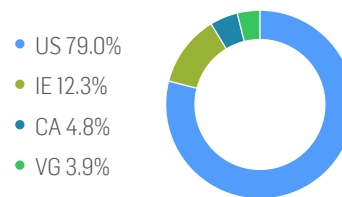
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.94%	15.60%	9.73%	18.53%	8.46%	143.44%
Performance (p.a.)						17.44%
Volatility (p.a.)	13.45%	14.55%	17.70%	18.74%	17.37%	25.62%
High	2290.33	2290.33	2290.33	2290.33	2290.33	2290.33
Low	2105.90	1924.15	1924.15	1758.55	1924.15	868.15
Sharpe Ratio*	11.01	5.14	0.87	0.72	0.62	0.47
Max. Drawdown	-1.45%	-2.88%	-13.62%	-13.62%	-13.62%	-27.40%
VaR 95 \ 99				-29.1% \ -43.2%		-37.2% \ -57.6%
CVaR 95 \ 99				-37.3% \ -54.0%		-54.6% \ -92.3%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 15-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
ELI LILLY & CO	LLY UN Equity	US	USD	20.77%
VERTEX PHARMACEUTICALS INC	VRTX UW Equity	US	USD	14.80%
BIOGEN INC	BIIB UW Equity	US	USD	8.97%
DENALI THERAPEUTICS INC	DNLI UW Equity	US	USD	4.50%
ACADIA PHARMACEUTICALS INC	ACAD UW Equity	US	USD	4.28%
INTRA-CELLULAR THERAPIES INC	ITCI UW Equity	US	USD	4.27%
AXSOME THERAPEUTICS INC	AXSM UQ Equity	US	USD	3.97%
NEW BIOHAVEN	BHVN UN Equity	VG	USD	3.89%
NEUROCRINE BIOSCIENCES INC	NBIX UW Equity	US	USD	3.84%
XENON PHARMACEUTICALS INC	XENE UQ Equity	CA	USD	3.82%

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The index is launched on 01-Jan-2019. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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