

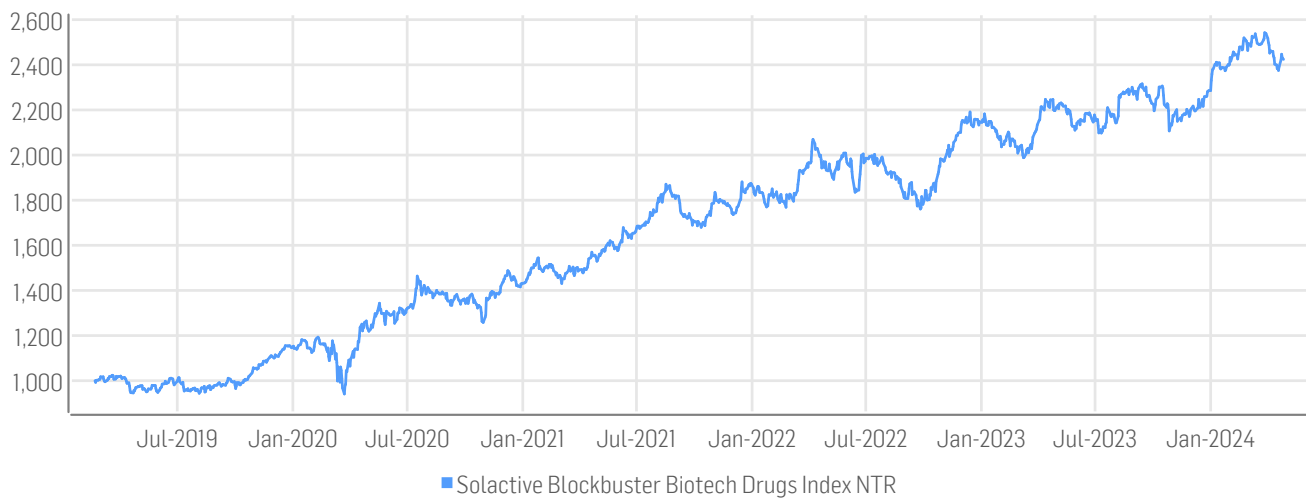
FACTSHEET - AS OF 26-Apr-2024

Solactive Blockbuster Biotech Drugs Index NTR

DESCRIPTION

The Solactive Blockbuster Biotech Drug Index includes companies with biotech products generating major current or future annual sales, being referred to as Biotech Blockbuster Drugs.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOB4M	Base Value / Base Date	1000 Points / 20.02.2019
Bloomberg / Reuters	/ .SOLBBBDN	Last Price	2424.01
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 20.02.2019
Index Members	28		

STATISTICS

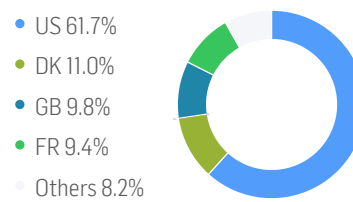
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.67%	1.44%	15.06%	9.63%	6.05%	142.40%
Performance (p.a.)						18.64%
Volatility (p.a.)	11.15%	10.34%	10.90%	12.36%	10.28%	17.17%
High	2542.66	2542.66	2542.66	2542.66	2542.66	2542.66
Low	2375.03	2375.03	2132.64	2097.38	2285.77	940.95
Sharpe Ratio*	-4.43	0.07	2.53	0.36	1.40	0.78
Max. Drawdown	-6.59%	-6.59%	-6.59%	-9.03%	-6.59%	-21.14%
VaR 95 \ 99				-18.8% \ -27.0%		-24.3% \ -42.3%
CVaR 95 \ 99				-27.2% \ -51.4%		-38.2% \ -67.0%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO-NORDISK A/S-SPONS ADR	NVO UN Equity	DK	USD	10.89%
MERCK & CO. INC.	MRK UN Equity	US	USD	10.48%
SANOFI-ADR	SNY UW Equity	FR	USD	9.38%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	9.09%
ELI LILLY & CO	LLY UN Equity	US	USD	9.07%
ABBVIE INC	ABBV UN Equity	US	USD	8.07%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	6.16%
AMGEN INC	AMGN UW Equity	US	USD	5.76%
ASTRAZENECA PLC-SPONS ADR	AZN UW Equity	GB	USD	5.72%
PFIZER INC	PFE UN Equity	US	USD	4.52%

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