

FACTSHEET - AS OF 23-Feb-2024

Pharma Impfstoff-Aktien Index

DESCRIPTION

The index includes eight international companies from the biotechnology industry that deals with the development and production of drugs and vaccines. These include companies with already established COVID vaccines such as the Mainz-based pharmaceutical company BioNTech and the US biotech company Moderna, as well as corona players that are still in the starting blocks, such as the Tübingen-based CureVac and the American vaccine specialist Novavax.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOC2U5 / SLOC2U	Base Value / Base Date	100 Points / 30.04.2021
Bloomberg / Reuters	IMPFINDX Index / .IMPFINDX	Last Price	35.01
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	GTR	Calculation	08:00am to 10:50pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 30.04.2021
Index Members	8		

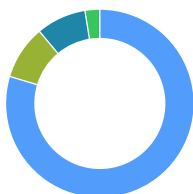
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.99%	-5.40%	-24.17%	-24.87%	-10.48%	-64.99%
Performance (p.a.)						-31.10%
Volatility (p.a.)	29.79%	27.73%	25.60%	26.39%	29.16%	47.02%
High	37.24	41.18	46.98	47.30	41.18	141.77
Low	33.46	33.46	33.46	33.46	33.46	33.46
Sharpe Ratio*	-1.91	-0.87	-1.83	-1.10	-1.90	-0.74
Max. Drawdown	-10.15%	-18.75%	-28.78%	-29.26%	-18.75%	-76.40%
VaR 95 \ 99				-39.6% \ -49.0%		-78.2% \ -157.4%
CVaR 95 \ 99				-46.9% \ -56.6%		-114.4% \ -192.8%

* 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).

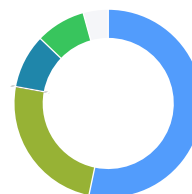
COMPOSITION BY CURRENCIES

- USD 79.6%
- EUR 9.3%
- NOK 8.6%
- HKD 2.5%



COMPOSITION BY COUNTRIES

- US 53.3%
- DE 24.6%
- FR 9.3%
- NO 8.6%
- Others 4.3%



TOP COMPONENTS AS OF 23-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
MODERNA INC	MRNA UW Equity	US	USD	26.61%
DYNAVAX TECHNOLOGIES CORP	DVAX UW Equity	US	USD	25.22%
BIONTECH SE	BNTX UW Equity	DE	USD	24.57%
VALNEVA SE	VLA FP Equity	FR	EUR	9.26%
NYKODE THERAPEUTICS ASA	NYKD NO Equity	NO	NOK	8.56%
CANSINO BIOLOGICS INC	6185 HK Equity	CN	HKD	2.54%
CUREVAC BV	CVAC UQ Equity	NL	USD	1.76%
NOVAVAX INC	NVAX UW Equity	US	USD	1.47%

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