

FACTSHEET - AS OF 24-May-2024

DER AKTIONÄR BIOTECH SUPERTRENDS INDEX

DESCRIPTION

Biotechnology is one of the most innovative industries. Many companies are doing research to sustainably fight rare diseases, cancers, common diseases such as obesity or diabetes. Particularly in the development stage of medicines and vaccines, enormous price fluctuations are not exceptional for smaller biotech stocks. Here it may be useful to diversify the investments. The "DER AKTIONÄR Biotech Supertrends Index" gives investors the opportunity to diversify the risk of a single share in the biotechnology sector across 15 companies.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOHE27 / SLOHE2	Base Value / Base Date	100 Points / 28.04.2023
Bloomberg / Reuters	DABIOSI Index/ .DABIOSI	Last Price	119.17
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 28.04.2023
Index Members	13		

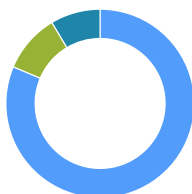
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.31%	6.45%	40.68%	12.34%	20.86%	20.35%
Performance (p.a.)						19.05%
Volatility (p.a.)	24.12%	59.00%	46.74%	37.59%	49.75%	37.24%
High	123.90	144.71	144.71	144.71	144.71	144.71
Low	112.63	111.40	83.72	72.10	97.21	72.10
Sharpe Ratio*	2.62	0.42	2.05	0.23	1.13	0.41
Max. Drawdown	-3.82%	-23.02%	-23.02%	-33.32%	-23.02%	-36.45%
VaR 95 \ 99				-45.2% \ -78.6%		-45.2% \ -78.6%
CVaR 95 \ 99				-73.5% \ -126.0%		-72.8% \ -126.0%

* 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).

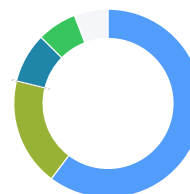
COMPOSITION BY CURRENCIES

- USD 81.3%
- EUR 10.1%
- SEK 8.6%



COMPOSITION BY COUNTRIES

- US 60.3%
- DE 18.6%
- SE 8.6%
- CH 6.8%
- Others 5.8%



TOP COMPONENTS AS OF 24-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
ECKERT & ZIEGLER STRAHLEN UND MEDIZINTECHNIK AG	EUZ GY Equity	DE	EUR	10.10%
BLUEPRINT MEDICINES CORP	BPMC UW Equity	US	USD	8.98%
SWEDISH ORPHAN BIOVITRUM AB	SOBI SS Equity	SE	SEK	8.55%
BIONTECH SE	BNTX UW Equity	DE	USD	8.48%
INTUITIVE SURGICAL INC	ISRG UW Equity	US	USD	8.47%
DENALI THERAPEUTICS INC	DNLI UW Equity	US	USD	7.93%
ARROWHEAD PHARMACEUTICALS INC	ARWR UW Equity	US	USD	7.60%
MADRIGAL PHARMACEUTICALS INC	MDGL UW Equity	US	USD	7.51%
CRISPR THERAPEUTICS AG	CRSP UQ Equity	CH	USD	6.80%
VOYAGER THERAPEUTICS INC	VYGR UW Equity	US	USD	6.65%

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