

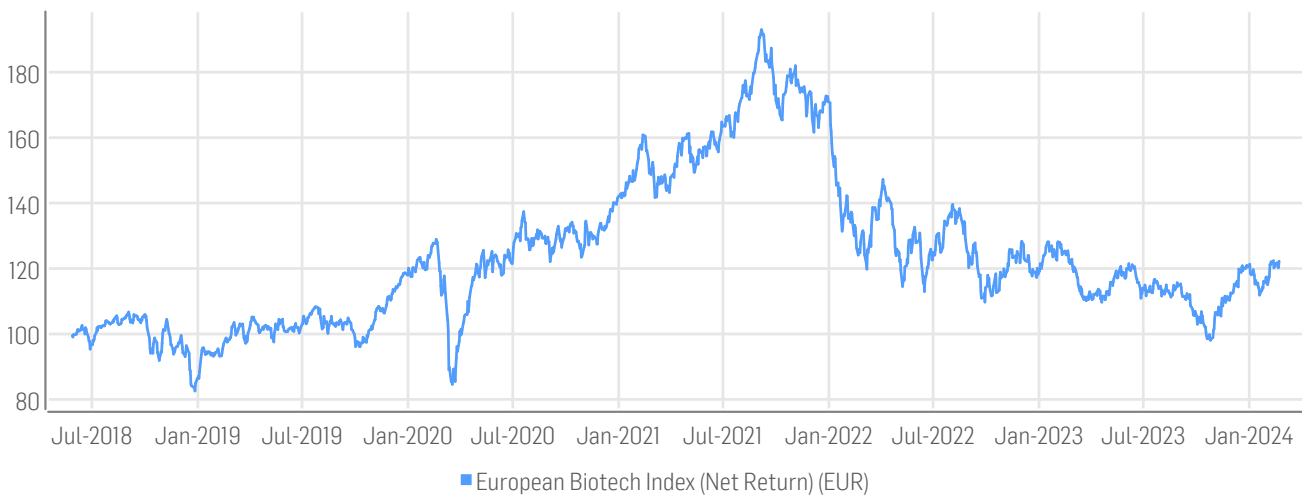
FACTSHEET - AS OF 22-Feb-2024

European Biotech Index (Net Return) (EUR)

DESCRIPTION

Representation of 30 biotechnology companies that have business operations in the development and/or the biotechnological production of medicines.

HISTORICAL PERFORMANCE



CHARACTERISTICS

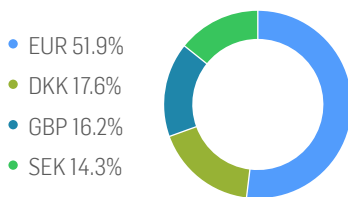
| | | | |
|---------------------|-------------------------|------------------------|---|
| ISIN / WKN | A2BL3K | Base Value / Base Date | 1000 Points / 23.11.2022 |
| Bloomberg / Reuters | SOLEUBT Index/ .SOLEUBT | Last Price | 122.26 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 23.11.2022 |
| Index Members | 29 | | |

STATISTICS

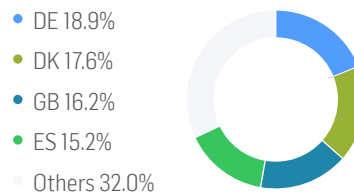
| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|---------|-----------------|--------|-----------------|
| Performance | 7.97% | 9.72% | 7.78% | -0.49% | 1.46% | -0.78% |
| Performance (p.a.) | | | | | | -0.62% |
| Volatility (p.a.) | 18.40% | 18.93% | 20.22% | 18.66% | 19.05% | 19.15% |
| High | 122.38 | 122.38 | 122.38 | 122.86 | 122.38 | 128.33 |
| Low | 113.23 | 110.30 | 98.08 | 98.08 | 111.88 | 98.08 |
| Sharpe Ratio* | 8.19 | 2.21 | 0.62 | -0.24 | 0.33 | -0.24 |
| Max. Drawdown | -1.98% | -7.78% | -15.21% | -20.17% | -7.78% | -23.57% |
| VaR 95 \ 99 | | | | -31.4% \ -39.7% | | -31.8% \ -39.7% |
| CVaR 95 \ 99 | | | | -36.9% \ -46.7% | | -37.2% \ -48.6% |

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Feb-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|-----------------|---------|----------|------------------|
| MORPHOSYS AG | MOR GY Equity | DE | EUR | 8.24% |
| AMBU AS CLASS B | AMBUB DC Equity | DK | DKK | 5.32% |
| BIOTAGE AB | BIOT SS Equity | SE | SEK | 5.10% |
| BICO AB | BICO SS Equity | SE | SEK | 5.03% |
| ALK-ABELLO A/S | ALKB DC Equity | DK | DKK | 4.70% |
| CHEMOMETEC A/S | CHEMM DC Equity | DK | DKK | 4.18% |
| VITROLIFE AB | VITR SS Equity | SE | SEK | 4.15% |
| LABORATORIOS FARMACEUTICOS R | ROVI SQ Equity | ES | EUR | 3.99% |
| GVS SPA | GVS IM Equity | IT | EUR | 3.88% |
| BAVARIAN NORDIC A/S | BAVA DC Equity | DK | DKK | 3.36% |

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