FACTSHEET - AS OF 25-Jun-2025
Solactive Europe & US Top Pharmaceuticals 2020 AR 3.5% Index

DESCRIPTION

The index replicates the return of an investment into the index components (net dividends reinvested) with a constant dividend markdown of 3.5% per year, subtracted on an accrued basis. Consequently, the index performs better (or worse) than the standard price index that does not consider dividend reinvestments as long as the overall net dividend yield of the index components is greater (lower) than the value being subtracted.

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	DE000SL0BVJ9	Base Value / Base Date	1000 Points / 30.12.2013
Bloomberg / Reuters	SOPB2020 Index / .SOPB2020	Last Price	1932.38
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:00am to 10:50pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 09.10.2020
Index Members	10		

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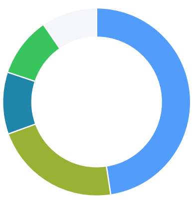
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.16%	-13.12%	-12.38%	-15.17%	-11.67%	93.24%
Performance (p.a.)						5.90%
Volatility (p.a.)	14.84%	22.70%	19.43%	16.13%	19.57%	15.73%
High	2055.15	2243.78	2392.65	2435.04	2392.65	2435.04
Low	1932.38	1901.12	1901.12	1901.12	1901.12	986.48
Sharpe Ratio*	-1.70	-2.00	-1.31	-1.07	-1.26	0.25
Max. Drawdown	-5.97%	-15.27%	-20.54%	-21.93%	-20.54%	-23.60%
VaR 95 \ 99				-30.0% \ -45.9%		-24.8% \ -43.4%
CVaR 95 \ 99				-43.4% \ -60.1%		-36.8% \ -58.4%

* 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 47.6%
- CHF 21.9%
- DKK 10.7%
- GBp 10.3%
- Others 9.6%



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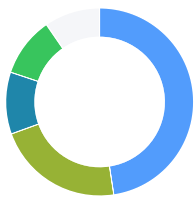

TOP COMPONENTS AS OF 25-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
NOVARTIS AG	NOVN SE Equity	CH	CHF	11.40%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	10.66%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	10.48%
PFIZER INC	PFE UN Equity	US	USD	10.38%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	10.28%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	9.88%
SANOFI SA	SAN FP Equity	FR	EUR	9.59%
MERCK & CO. INC.	MRK UN Equity	US	USD	9.56%
ABBVIE INC	ABBV UN Equity	US	USD	9.52%
BRISTOL-MYERS SQUIBB CO	BMY UN Equity	US	USD	8.25%

DISCLAIMER