

FACTSHEET - AS OF 26-Apr-2024

Solactive United States Life & Health Insurance Index NTR

DESCRIPTION

The Solactive United States Life & Health Insurance Index NTR is based on the Solactive Global Benchmark Series and intends to track companies from the United States that are involved in Life & Health insurance activities. The index is calculated as a net total return index in USD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEDA0 / SLOEDA	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SOUSINNR	Last Price	3654.93
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	3		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.19%	1.39%	19.55%	27.62%	5.50%	265.49%
Performance (p.a.)						7.48%
Volatility (p.a.)	15.74%	19.67%	16.99%	18.84%	18.16%	35.00%
High	3825.62	3825.62	3825.62	3825.62	3825.62	3825.62
Low	3545.15	3345.17	3111.53	2596.25	3345.17	262.77
Sharpe Ratio*	-2.92	0.02	2.26	1.21	0.69	0.06
Max. Drawdown	-7.33%	-7.47%	-7.47%	-9.35%	-7.47%	-80.38%
VaR 95 \ 99				-29.2% \ -46.1%		-47.7% \ -107.4%
CVaR 95 \ 99				-43.8% \ -77.9%		-86.6% \ -171.4%

* 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).

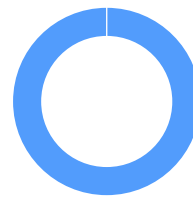
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 100.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
AFLAC INC	AFL UN Equity	US	USD	34.61%
METLIFE INC	MET UN Equity	US	USD	34.29%
PRUDENTIAL FINANCIAL INC	PRU UN Equity	US	USD	31.10%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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