

# FACTSHEET - AS OF 18-Jun-2025

## 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	4125.48
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		

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### STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.96%	-4.97%	-3.57%	6.91%	-4.20%	312.55%
Performance (p.a.)						7.70%
Volatility (p.a.)	17.15%	32.94%	27.42%	24.50%	27.96%	34.42%
High	4251.19	4441.88	4506.45	4700.23	4506.45	4700.23
Low	4075.87	3780.22	3780.22	3780.22	3780.22	262.77
Sharpe Ratio*	-2.04	-0.70	-0.42	0.11	-0.47	0.10
Max. Drawdown	-4.12%	-14.90%	-16.12%	-19.57%	-16.12%	-80.38%
VaR 95 \ 99				-43.5% \ -77.7%		-47.3% \ -103.2%
CVaR 95 \ 99				-66.7% \ -122.0%		-85.3% \ -168.1%

\* 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 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
AFLAC INC	AFL UN Equity	US	USD	38.20%
METLIFE INC	MET UN Equity	US	USD	33.83%
PRUDENTIAL FINANCIAL INC	PRU UN Equity	US	USD	27.97%

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