

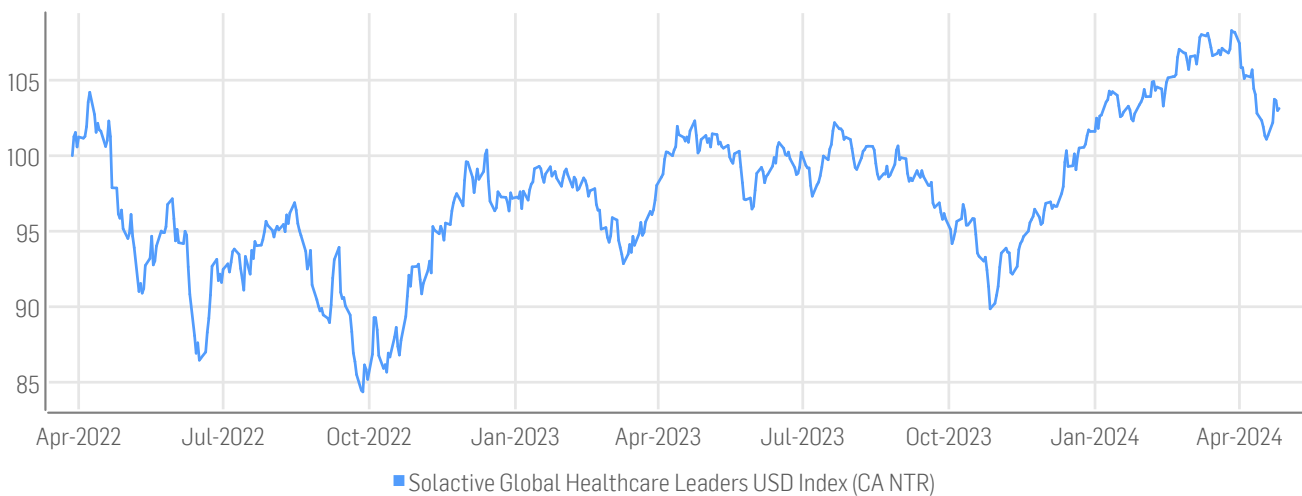
FACTSHEET - AS OF 26-Apr-2024

Solactive Global Healthcare Leaders USD Index (CA NTR)

DESCRIPTION

Representation of securities that intend to track the performance of global large and mid-capitalization issuers that are related to healthcare while imposing a limit of 2% to any single issuer. Constituents are subject to minimum market capitalization and liquidity screens.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFRM2 / SLOFRM	Base Value / Base Date	100 Points / 28.03.2022
Bloomberg / Reuters	SOLGHLUC Index/ .SOLGHLUC	Last Price	103.13
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 28.03.2022
Index Members	129		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.76%	0.34%	14.77%	2.23%	1.50%	3.13%
Performance (p.a.)						1.49%
Volatility (p.a.)	11.42%	9.31%	9.34%	9.53%	8.91%	13.19%
High	108.29	108.29	108.29	108.29	108.29	108.29
Low	101.09	101.09	90.23	89.86	101.09	84.36
Sharpe Ratio*	-4.39	-0.42	2.88	-0.32	-0.07	-0.29
Max. Drawdown	-6.65%	-6.65%	-6.65%	-12.07%	-6.65%	-19.04%
VaR 95 \ 99				-16.7% \ -22.5%		-20.7% \ -35.6%
CVaR 95 \ 99				-20.3% \ -25.0%		-29.7% \ -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).

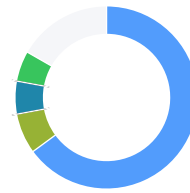
COMPOSITION BY CURRENCIES

- USD 68.6%
- JPY 7.2%
- EUR 6.2%
- CHF 5.8%
- Others 12.2%



COMPOSITION BY COUNTRIES

- US 64.9%
- JP 7.2%
- CH 5.8%
- GB 5.4%
- Others 16.7%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
BOSTON SCIENTIFIC CORP	BSX UN Equity	US	USD	2.50%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	2.38%
ELI LILLY & CO	LLY UN Equity	US	USD	2.37%
THE CIGNA GROUP	CI UN Equity	US	USD	2.35%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	2.28%
MERCK & CO. INC.	MRK UN Equity	US	USD	2.25%
STRYKER CORP	SYK UN Equity	US	USD	2.22%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	2.19%
DANAHER CORP	DHR UN Equity	US	USD	2.19%
THERMO FISHER SCIENTIFIC INC	TMO UN Equity	US	USD	2.15%

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