

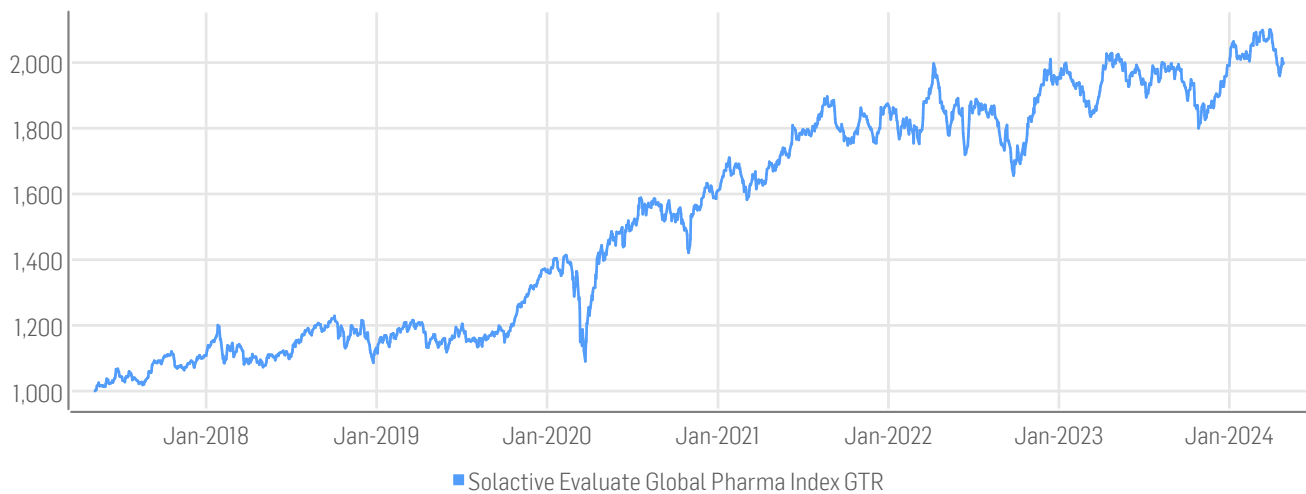
FACTSHEET - AS OF 26-Apr-2024

Solactive Evaluate Global Pharma Index GTR

DESCRIPTION

Representation of securities with future revenues in the pharma industry

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOG0H2 / SLOG0H	Base Value / Base Date	1000 Points / 18.05.2017
Bloomberg / Reuters	/ .SOLEGPHT	Last Price	2000.24
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 18.05.2017
Index Members	286		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.74%	-0.85%	11.12%	0.13%	0.50%	97.08%
Performance (p.a.)						10.27%
Volatility (p.a.)	10.21%	9.40%	9.58%	10.12%	9.15%	13.42%
High	2099.98	2099.98	2099.98	2099.98	2099.98	2099.98
Low	1959.35	1959.35	1815.87	1800.10	1959.35	1013.22
Sharpe Ratio*	-4.89	-0.93	1.94	-0.51	-0.41	0.37
Max. Drawdown	-6.70%	-6.70%	-6.70%	-11.14%	-6.70%	-22.88%
VaR 95 \ 99				-15.5% \ -27.8%		-19.4% \ -35.4%
CVaR 95 \ 99				-23.8% \ -38.0%		-30.4% \ -51.3%

* 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 50.0%
- GBP 10.7%
- EUR 9.6%
- CHF 9.1%
- Others 20.6%



COMPOSITION BY COUNTRIES

- US 47.6%
- GB 10.8%
- CH 9.2%
- JP 7.5%
- Others 24.8%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MERCK & CO. INC.	MRK UN Equity	US	USD	6.37%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	6.30%
ABBVIE INC	ABBV UN Equity	US	USD	5.73%
ELI LILLY & CO	LLY UN Equity	US	USD	5.67%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	5.62%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	4.99%
SANOFI SA	SAN FP Equity	FR	EUR	4.59%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	4.54%
PFIZER INC	PFE UN Equity	US	USD	4.40%
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.38%

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The index is launched on 18-May-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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