

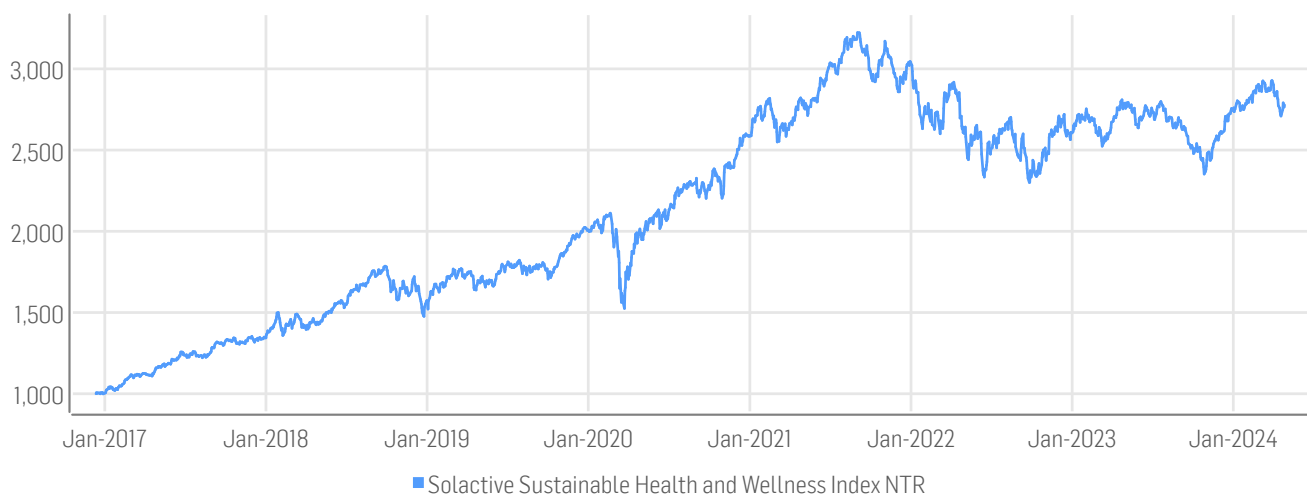
FACTSHEET - AS OF 26-Apr-2024

Solactive Sustainable Health and Wellness Index NTR

DESCRIPTION

The Solactive Sustainable Health and Wellness Index NTR is designed to measure the equity performance of those companies that are utilising technology and demonstrating innovation within the healthcare industry as well as companies that are enabling access to care, healthcare or wellness provision for a wide range of consumers including the elderly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOH9X	Base Value / Base Date	1000 Points / 12.12.2016
Bloomberg / Reuters	SOLSUHWN Index/ .SOLSUHWN	Last Price	2777.72
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 12.12.2016
Index Members	90		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.91%	0.60%	18.08%	0.75%	1.20%	177.77%
Performance (p.a.)						14.87%
Volatility (p.a.)	13.52%	11.61%	11.48%	11.36%	10.92%	16.60%
High	2927.08	2927.08	2927.08	2927.08	2927.08	3223.62
Low	2709.43	2709.43	2368.48	2352.37	2709.43	999.08
Sharpe Ratio*	-3.78	-0.24	3.03	-0.40	-0.14	0.58
Max. Drawdown	-7.44%	-7.44%	-7.44%	-15.96%	-7.44%	-28.62%
VaR 95 \ 99				-19.5% \ -25.9%		-24.1% \ -43.5%
CVaR 95 \ 99				-23.4% \ -27.2%		-38.5% \ -66.7%

* 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).

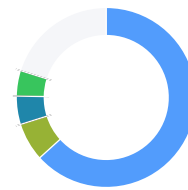
COMPOSITION BY CURRENCIES

- USD 67.8%
- EUR 10.7%
- CHF 5.6%
- DKK 5.1%
- Others 10.8%



COMPOSITION BY COUNTRIES

- US 63.3%
- CH 6.9%
- DK 5.1%
- FR 4.6%
- Others 20.2%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	3.89%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	3.46%
MERCK & CO. INC.	MRK UN Equity	US	USD	3.37%
ELI LILLY & CO	LLY UN Equity	US	USD	3.35%
ABBOTT LABORATORIES	ABT UN Equity	US	USD	3.17%
THERMO FISHER SCIENTIFIC INC	TMO UN Equity	US	USD	3.07%
ABBVIE INC	ABBV UN Equity	US	USD	2.84%
INTUITIVE SURGICAL INC	ISRG UW Equity	US	USD	2.77%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	2.59%
PFIZER INC	PFE UN Equity	US	USD	2.55%

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