

# FACTSHEET - AS OF 17-Apr-2024

## Solactive Developed Markets Healthcare Mid & Small Cap Index NTR

### DESCRIPTION

The Solactive Developed Markets Healthcare Mid & Small Cap Index NTR intends to track the performance of mid & small cap companies involved in the healthcare economy from the developed markets. Constituents are weighted on the free-float market capitalization. The index is calculated as a net total return version in USD and reconstituted quarterly.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOHUD	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	SDMHMSN Index/ .SDMHMSN	Last Price	5459.58
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 08.05.2006
Index Members	310		

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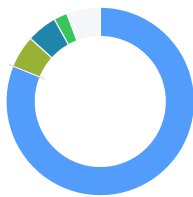
**STATISTICS**

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.14%	-3.14%	11.08%	-6.04%	-5.73%	445.96%
Performance (p.a.)						9.92%
Volatility (p.a.)	14.25%	13.88%	16.38%	14.63%	14.22%	17.70%
High	5916.55	5953.63	5953.63	5953.63	5953.63	7909.51
Low	5459.58	5459.58	4697.66	4697.66	5459.58	688.81
Sharpe Ratio*	-4.15	-1.26	1.13	-0.78	-1.62	0.26
Max. Drawdown	-7.72%	-8.30%	-8.30%	-20.50%	-8.30%	-43.62%
VaR 95 \ 99				-24.9% \ -37.7%		-28.0% \ -50.9%
CVaR 95 \ 99				-32.9% \ -39.0%		-43.2% \ -71.4%

\* 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).

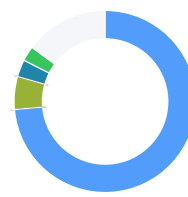
**COMPOSITION BY CURRENCIES**

- USD 81.1%
- CHF 5.6%
- EUR 5.2%
- JPY 2.3%
- Others 5.8%



**COMPOSITION BY COUNTRIES**

- US 73.6%
- CH 5.8%
- NL 3.0%
- GB 2.7%
- Others 14.9%



**TOP COMPONENTS AS OF 17-Apr-2024**

Company	Ticker	Country	Currency	Index Weight (%)
DEXCOM INC	DXCM UW Equity	US	USD	3.41%
IQVIA HOLDINGS INC	IQV UN Equity	US	USD	2.71%
AGILENT TECHNOLOGIES INC	A UN Equity	US	USD	2.62%
IDEXX LABORATORIES INC	IDXX UW Equity	US	USD	2.59%
ALCON INC	ALC SE Equity	CH	CHF	2.56%
CENTENE CORP	CNC UN Equity	US	USD	2.53%
GE HEALTHCARE TECHNOLOGIES INC	GEHC UW Equity	US	USD	2.05%
WEST PHARMACEUTICAL SERVICES INC	WST UN Equity	US	USD	1.84%
BIOGEN INC	BIIB UW Equity	US	USD	1.82%
METTLER-TOLEDO INTL	MTD UN Equity	US	USD	1.71%

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