

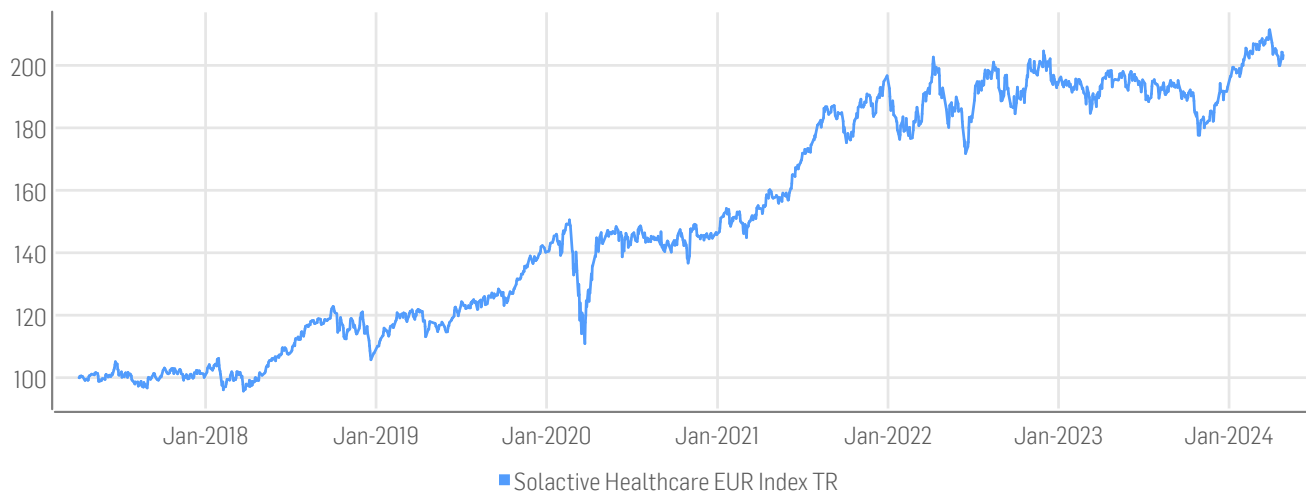
# FACTSHEET - AS OF 26-Apr-2024

## Solactive Healthcare EUR Index TR

### DESCRIPTION

Representation of securities from the healthcare segment.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLOK04	Base Value / Base Date	100 Points / 23.05.2017
Bloomberg / Reuters	/.SOHEALT	Last Price	203.31
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 23.05.2017
Index Members	50		

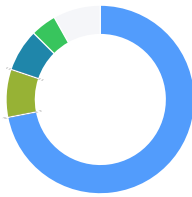
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.75%	2.89%	14.43%	3.98%	5.32%	105.28%
Performance (p.a.)						10.94%
Volatility (p.a.)	12.90%	10.56%	10.91%	11.20%	10.68%	16.68%
High	211.42	211.42	211.42	211.42	211.42	211.42
Low	199.88	199.88	177.64	177.64	193.04	95.69
Sharpe Ratio*	-3.19	0.79	2.52	0.01	1.25	0.42
Max. Drawdown	-5.46%	-5.46%	-5.46%	-10.31%	-5.46%	-26.33%
VaR 95 \ 99				-17.9% \ -30.1%		-24.4% \ -41.6%
CVaR 95 \ 99				-24.6% \ -32.3%		-38.8% \ -71.5%

\* 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).

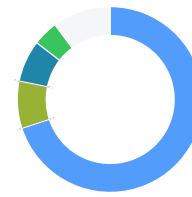
## COMPOSITION BY CURRENCIES

- USD 71.9%
- CHF 8.2%
- JPY 7.3%
- GBP 4.4%
- Others 8.1%



## COMPOSITION BY COUNTRIES

- US 70.0%
- CH 8.2%
- JP 7.3%
- GB 4.4%
- Others 10.1%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
RESMED INC	RMD UN Equity	US	USD	2.38%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	2.38%
MERCK & CO. INC.	MRK UN Equity	US	USD	2.25%
LONZA GROUP AG	LONN SE Equity	CH	CHF	2.23%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	2.19%
MODERNA INC	MRNA UW Equity	US	USD	2.16%
SANOFI SA	SAN FP Equity	FR	EUR	2.12%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	2.12%
NOVARTIS AG	NOVN SE Equity	CH	CHF	2.11%
THE CIGNA GROUP	CI UN Equity	US	USD	2.10%

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