

FACTSHEET - AS OF 26-Apr-2024

Solactive Innovative Healthcare Index NTR

DESCRIPTION

Representation of securities that are active in the following healthcare related industries: Equipment, Platform, Means of Delivery

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0LJL	Base Value / Base Date	1000 Points / 18.04.2013
Bloomberg / Reuters	/ .SOLINHCN	Last Price	3275.07
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 18.04.2013
Index Members	119		

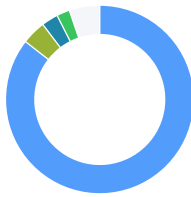
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.59%	3.32%	19.30%	9.40%	4.42%	227.51%
Performance (p.a.)						11.41%
Volatility (p.a.)	11.67%	9.73%	9.89%	9.88%	9.26%	14.50%
High	3437.37	3437.37	3437.37	3437.37	3437.37	3437.37
Low	3222.82	3191.60	2759.83	2745.30	3126.52	991.37
Sharpe Ratio*	-4.19	0.91	3.82	0.43	0.96	0.42
Max. Drawdown	-6.24%	-6.24%	-6.24%	-11.36%	-6.24%	-30.43%
VaR 95 \ 99				-16.0% \ -25.4%		-21.0% \ -42.5%
CVaR 95 \ 99				-20.5% \ -26.6%		-34.8% \ -62.5%

* 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).

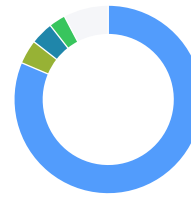
COMPOSITION BY CURRENCIES

- USD 85.5%
- DKK 4.1%
- CHF 2.9%
- JPY 2.2%
- Others 5.2%



COMPOSITION BY COUNTRIES

- US 81.4%
- DK 4.1%
- IE 3.9%
- CH 2.9%
- Others 7.7%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	3.74%
ELI LILLY & CO	LLY UN Equity	US	USD	3.62%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	3.40%
MERCK & CO. INC.	MRK UN Equity	US	USD	3.39%
INTUITIVE SURGICAL INC	ISRG UW Equity	US	USD	3.35%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	3.22%
DANAHER CORP	DHR UN Equity	US	USD	2.99%
THERMO FISHER SCIENTIFIC INC	TMO UN Equity	US	USD	2.99%
ABBOTT LABORATORIES	ABT UN Equity	US	USD	2.96%
WALMART INC	WMT UN Equity	US	USD	2.95%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

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