

FACTSHEET - AS OF 11-Oct-2024

Goldman Sachs Human Evolution Index

DESCRIPTION

The Goldman Sachs Human Evolution Index (the "Index") is designed to deliver exposure to companies with common equity securities listed on exchanges in certain developed markets that may benefit from the development of new knowledge, medicines and technologies for the medical treatment of the human condition, from birth to end-of-life care (the "Human Evolution Theme").

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA6Z16 / SLA6Z1	Base Value / Base Date	1000 Points / 16.08.2013
Bloomberg / Reuters	MOTIFHE Index / .MOTIFHE	Last Price	3103.49
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	08:00am to 10:50pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 16.08.2013
Index Members	103		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.36%	4.51%	10.52%	26.33%	13.64%	210.35%
Performance (p.a.)						10.69%
Volatility (p.a.)	10.96%	12.95%	12.13%	13.36%	12.39%	18.59%
High	3168.75	3168.75	3168.75	3168.75	3168.75	4132.98
Low	3076.30	2868.74	2725.67	2304.28	2703.63	988.39
Sharpe Ratio*	-0.84	1.14	1.46	1.64	1.04	0.32
Max. Drawdown	-2.92%	-4.53%	-4.53%	-6.85%	-6.85%	-44.25%
VaR 95 \ 99				-21.1% \ -30.4%		-29.3% \ -50.5%
CVaR 95 \ 99				-27.8% \ -35.9%		-43.6% \ -68.6%

* 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).

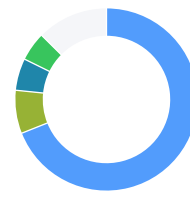
COMPOSITION BY CURRENCIES

- USD 81.0%
- EUR 6.4%
- GBp 4.9%
- CHF 4.9%
- Others 2.8%



COMPOSITION BY COUNTRIES

- US 69.0%
- DE 7.6%
- CH 5.7%
- GB 5.1%
- Others 12.6%



TOP COMPONENTS AS OF 11-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
INTUITIVE SURGICAL INC	ISRG UW Equity	US	USD	10.97%
BOSTON SCIENTIFIC CORP	BSX UN Equity	US	USD	6.62%
ABBOTT LABORATORIES	ABT UN Equity	US	USD	4.59%
ASTRAZENECA PLC	AZN LN Equity	GB	GBp	4.01%
BIONTECH SE	BNTX UW Equity	DE	USD	3.66%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	3.41%
MEDTRONIC PLC	MDT UN Equity	IE	USD	3.22%
STRYKER CORP	SYK UN Equity	US	USD	2.73%
THERMO FISHER SCIENTIFIC INC	TMO UN Equity	US	USD	2.72%
BEIGENE LTD-ADR	BGNE UW Equity	KY	USD	2.65%

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