

# FACTSHEET - AS OF 23-Sep-2021

## 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

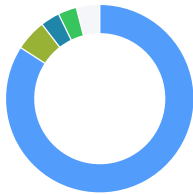
ISIN / WKN	DE000SLA6Z16 / SLA6Z1	Base Value / Base Date	1000 Points / 16.08.2013
Bloomberg / Reuters	MOTIFHE Index / .MOTIFHE	Last Price	4118.97
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	08:00am to 10:50pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 16.08.2013
Index Members	117		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	2.44%	9.92%	27.92%	49.20%	24.69%	311.90%
Performance (p.a.)	-	-	-	-	-	19.09%
Volatility (p.a.)	13.53%	17.60%	17.44%	19.33%	19.64%	18.23%
High	4132.38	4132.98	4132.98	4132.98	4132.98	4132.98
Low	3995.65	3709.42	3185.94	2748.42	3117.13	988.39
Sharpe Ratio	2.52	2.65	3.71	2.58	1.79	1.03
Max. Drawdown	-3.24%	-5.95%	-7.58%	-14.99%	-14.99%	-28.54%
VaR 95 \ 99				-36.9% \ -47.5%		-28.3% \ -47.6%
CVaR 95 \ 99				-43.4% \ -52.3%		-43.3% \ -70.6%

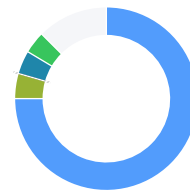
## COMPOSITION BY CURRENCIES

- USD 84.1%
- EUR 5.4%
- GBP 3.3%
- HKD 3.2%
- Others 4.0%



## COMPOSITION BY COUNTRIES

- US 75.0%
- KY 4.4%
- CH 4.1%
- DE 3.9%
- Others 12.5%



## TOP COMPONENTS AS OF 23-Sep-2021

Company	Ticker	Country	Currency	Index Weight (%)
MODERNA INC	MRNA UW Equity	US	USD	7.36%
BIONTECH SE	BNTX UW Equity	US	USD	6.74%
INTUITIVE SURGICAL INC	ISRG UW Equity	US	USD	4.96%
ALIGN TECHNOLOGY INC	ALGN UW Equity	US	USD	3.52%
INTELLIA THERAPEUTICS INC	NTLA UQ Equity	US	USD	3.14%
ABBOTT LABORATORIES	ABT UN Equity	US	USD	3.11%
MEDTRONIC PLC	MDT UN Equity	IE	USD	2.96%
BEIGENE LTD-ADR	BGNE UW Equity	KY	USD	2.72%
SHOCKWAVE MEDICAL INC	SWAV UW Equity	US	USD	2.46%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	2.19%

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