

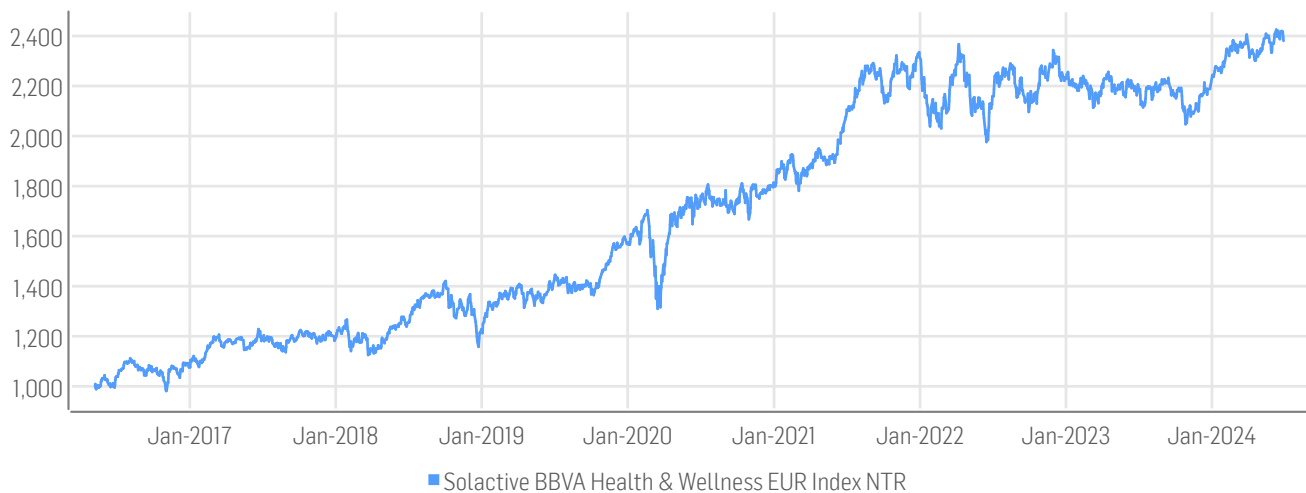
# FACTSHEET - AS OF 28-Jun-2024

## Solactive BBVA Health & Wellness EUR Index NTR

### DESCRIPTION

Solactive BBVA Health & Wellness Index selects companies taking human health at its heart; leading the fight against infectious and chronic diseases, serving the needs of the elder, refining healthcare management and favouring a healthy lifestyle and well-being.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLODND5 / SLODND	Base Value / Base Date	1000 Points / 09.05.2016
Bloomberg / Reuters	SBVHAWEN Index/ .SBVHAWEN	Last Price	2380.45
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	EUR	History	Available daily back to 09.05.2016
Index Members	51		

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## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.04%	-1.05%	7.95%	8.91%	7.95%	138.04%
Performance (p.a.)						11.25%
Volatility (p.a.)	9.37%	9.89%	9.74%	10.28%	9.71%	15.90%
High	2425.40	2425.40	2425.40	2425.40	2425.40	2425.40
Low	2332.96	2301.16	2236.64	2047.30	2205.23	981.14
Sharpe Ratio*	2.58	-0.79	1.35	0.52	1.33	0.48
Max. Drawdown	-1.85%	-4.34%	-4.34%	-8.29%	-4.34%	-23.13%
VaR 95 \ 99				-16.7% \ -26.9%		-25.0% \ -43.0%
CVaR 95 \ 99				-23.0% \ -33.0%		-37.0% \ -60.3%

\* 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 60.9%
- CHF 9.4%
- GBP 8.1%
- DKK 6.8%
- Others 14.8%



## COMPOSITION BY COUNTRIES

- US 58.5%
- CH 9.4%
- GB 8.1%
- DK 6.8%
- Others 17.2%



## TOP COMPONENTS AS OF 28-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.77%
UNITEDHEALTH GROUP INC	UNH UN Equity	US	USD	4.74%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	4.71%
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.68%
VERTEX PHARMACEUTICALS INC	VRTX UW Equity	US	USD	4.49%
ELEVANCE HEALTH INC	ELV UN Equity	US	USD	4.44%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	4.39%
THERMO FISHER SCIENTIFIC INC	TMO UN Equity	US	USD	4.10%
MERCK & CO. INC.	MRK UN Equity	US	USD	4.08%
STRYKER CORP	SYK UN Equity	US	USD	3.93%

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