

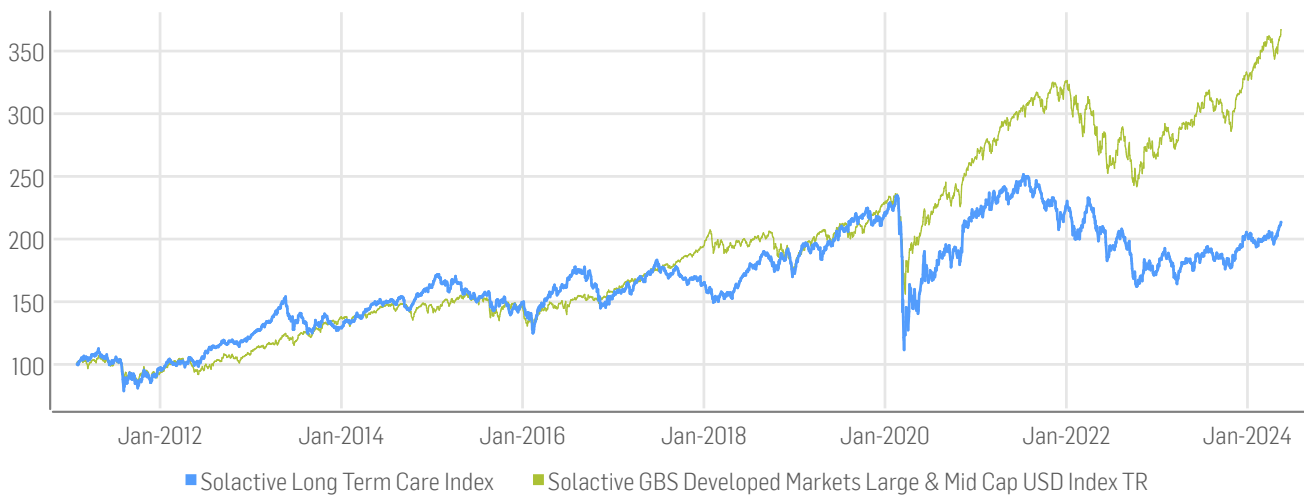
FACTSHEET - AS OF 16-May-2024

Solactive Long Term Care Index

DESCRIPTION

The Solactive Long Term Care Index tracks the performance of companies positioned to profit from providing long term care to the aging population. The index is calculated as a total return index in USD and adjusted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA17X0 / SLA17X	Base Value / Base Date	100 Points / 31.01.2011
Bloomberg / Reuters	OLDID Index / .OLDID	Last Price	213.52
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.01.2011
Index Members	51		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.02%	7.10%	12.10%	18.23%	4.98%	113.52%
Performance (p.a.)						5.87%
Volatility (p.a.)	9.45%	11.16%	12.60%	13.89%	12.52%	20.40%
High	213.52	213.52	213.52	213.52	213.52	251.64
Low	195.86	195.86	191.14	174.99	193.60	78.76
Sharpe Ratio*	19.12	2.40	1.65	0.95	0.66	0.03
Max. Drawdown	-0.86%	-5.03%	-5.81%	-9.34%	-5.46%	-52.45%
VaR 95 \ 99				-23.3% \ -32.2%		-27.9% \ -53.9%
CVaR 95 \ 99				-29.4% \ -37.2%		-47.8% \ -94.3%

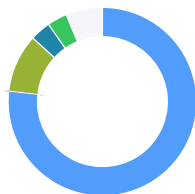
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.49%	6.29%	17.29%	24.20%	10.39%	266.90%
Performance (p.a.)						10.28%
Volatility (p.a.)	10.62%	9.76%	8.94%	10.12%	9.51%	14.80%
High	2133.00	2133.00	2133.00	2133.00	2133.00	2133.00
Low	1996.34	1996.34	1827.03	1661.62	1899.01	488.27
Sharpe Ratio*	8.14	2.33	3.68	1.91	2.56	0.34
Max. Drawdown	-1.52%	-5.13%	-5.13%	-10.30%	-5.13%	-33.87%
VaR 95 \ 99				-16.2% \ -21.9%		-22.2% \ -42.8%
CVaR 95 \ 99				-20.2% \ -26.1%		-36.4% \ -64.7%

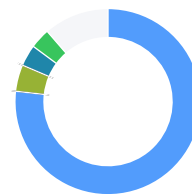
COMPOSITION BY CURRENCIES

- USD 76.8%
- EUR 10.0%
- NZD 3.5%
- CAD 3.4%
- Others 6.3%



COMPOSITION BY COUNTRIES

- US 76.8%
- FR 4.6%
- BE 3.7%
- NZ 3.5%
- Others 11.4%



TOP COMPONENTS AS OF 16-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
WELLTOWER INC	WELL UN Equity	US	USD	20.67%
VENTAS INC	VTR UN Equity	US	USD	11.63%
HEALTHPEAK PROPERTIES INC	DOC UN Equity	US	USD	6.47%
ENCOMPASS HEALTH CORP	EHC UN Equity	US	USD	5.26%
ENSIGN GROUP INC	ENSG UW Equity	US	USD	4.87%
OMEGA HEALTHCARE INVESTORS INC	OHI UN Equity	US	USD	4.46%
SODEXO SA	SW FP Equity	FR	EUR	4.37%
CHEMED CORP	CHE UN Equity	US	USD	4.36%
SABRA HEALTH CARE REIT INC	SBRA UW Equity	US	USD	3.23%
AEDIFICA	AED BB Equity	BE	EUR	3.13%
AMEDISYS INC	AMED UW Equity	US	USD	2.79%
NATIONAL HEALTH INVESTORS INC	NHI UN Equity	US	USD	2.69%
CARETRUST REIT INC	CTRE UN Equity	US	USD	2.38%
CHARTWELL RETIREMENT RESIDENCES	CSH-U CT Equity	CA	CAD	2.16%
ADDUS HOMECARE CORP	ADUS UW Equity	US	USD	1.72%

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