

FACTSHEET - AS OF 22-Feb-2024

F.A.Z. Euro Gesundheit Index (TR)

DESCRIPTION

The F.A.Z. Euro Gesundheit Index includes companies whose primary business activity is in the healthcare sector and which are domiciled and traded at an exchange in the Eurozone. From each Eurozone country the largest company from the healthcare sector is included and subsequently further companies added up to a maximum of 25 components. The index members are weighted equally. The F.A.Z. Euro Gesundheit Index is calculated as a total return index in EUR and adjusted annually.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2SH6 / SLA2SH	Base Value / Base Date	100 Points / 19.09.2011
Bloomberg / Reuters	FAZESHTR Index / .FAZESHTR	Last Price	410.37
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 06:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 19.09.2011
Index Members	25		

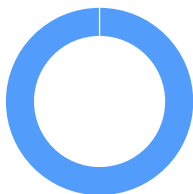
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	4.78%	5.79%	-0.90%	-1.46%	0.02%	303.19%
Performance (p.a.)						11.88%
Volatility (p.a.)	11.11%	12.45%	15.13%	14.26%	11.73%	15.81%
High	410.37	413.59	424.21	429.54	413.59	568.23
Low	391.64	381.60	355.97	355.97	388.40	93.29
Sharpe Ratio*	6.54	1.75	-0.38	-0.38	-0.32	0.50
Max. Drawdown	-1.79%	-6.09%	-16.09%	-17.13%	-6.09%	-37.35%
VaR 95 \ 99				-23.1% \ -37.8%		-26.3% \ -41.3%
CVaR 95 \ 99				-30.7% \ -40.3%		-37.0% \ -54.5%

* 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).

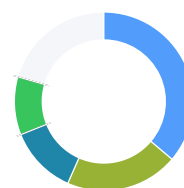
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

- DE 36.2%
- FR 20.4%
- IT 12.4%
- ES 10.5%
- Others 20.6%



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
LABORATORIOS FARMACEUTICOS R	ROVI SQ Equity	ES	EUR	6.70%
RECORDATI SPA	REC IM Equity	IT	EUR	4.67%
UCB SA	UCB BB Equity	BE	EUR	4.65%
CARL ZEISS MEDITEC AG	AFX GY Equity	DE	EUR	4.49%
ESSILORLUXOTTICA	EL FP Equity	FR	EUR	4.40%
SARTORIUS STEDIM BIOTECH SA	DIM FP Equity	FR	EUR	4.39%
BIOMERIEUX	BIM FP Equity	FR	EUR	4.30%
SARTORIUS AG PREF	SRT3 GY Equity	DE	EUR	4.25%
ARGENX SE	ARGX BB Equity	NL	EUR	4.15%
SIEMENS HEALTHINEERS AG	SHL GY Equity	DE	EUR	4.15%
MERCK KGAA	MRK GY Equity	DE	EUR	4.10%
ORION OYJ CLASS B	ORNBV FH Equity	FI	EUR	4.03%
FRESENIUS SE & CO KGAA	FRE GY Equity	DE	EUR	4.02%
EUROFINS SCIENTIFIC SE	ERF FP Equity	LU	EUR	3.91%
DIASORIN SPA	DIA IM Equity	IT	EUR	3.86%

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