

# FACTSHEET – December 03, 2021

## Solactive Aging of America 7 ER Index

### DESCRIPTION

The Solactive Aging of America 7 ER Index (the "Index"):

- Provides exposure to stocks of certain companies concentrated in the healthcare and real estate sectors that may benefit from the long-term demographic shift towards an older population in the United States.
- Is calculated on an excess return basis by measuring the extent to which (a) the stocks and any money market position outperform (b) 3-month USD LIBOR plus 0.75% per annum (accruing daily).
  - The money market position reflects the returns accruing on a hypothetical cash investment in a notional money market account denominated in U.S. dollars that accrues interest at the notional interest rate, which is equal to 3-month USD LIBOR.
- Applies a daily volatility control:
  - Volatility cap: 7%. It is measured on a daily basis by calculating the realized volatility of the stocks for a 20 index business day look back period. The Index is rebalanced by ratably reallocating all or a portion of the exposure to the stocks in the Index to the money market position sufficient to reduce the realized volatility for such period to the volatility cap.

### HISTORICAL PERFORMANCE



\* Base Date: April 02, 2015, values prior to April 02, 2015 for the Index are based on hypothetical performance data derived using the Index rules as of April 02, 2015, but applied retroactively using historical stock and money market position levels. You should not take the hypothetical performance data of the Index as an indication of the future performance of the Index. Past performance is no guarantee of future results and may be lower or higher than current performance.

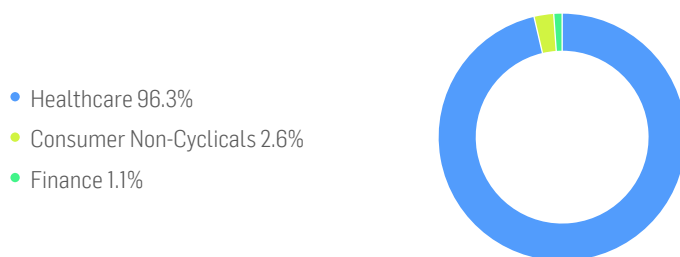
### CHARACTERISTICS

ISIN / WKN	DE000SLOAS02 / SLOAS0	Base Value / Base Date	1000 Points / 02.04.2015
Ticker / RIC	SOLAOAER Index / .SOLAOAER	Last Price	1276.02
Index Sponsor	Solactive AG	52W High	1365.11
Calculation Agent	Solactive AG	52W Low	1191.74
Index Type	Excess Return	Calculation	03:30pm to 10:50pm (CET), every 15 seconds
Index Currency	USD		
Index Members	82		

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### COMPOSITION OF STOCKS BY SECTOR AS OF DECEMBER 03, 2021\*



\* Sector percentages relate only to the stocks that comprise the Index. The percentages above sum to 100% regardless of whether a portion of the Index has been allocated to the money market position. Historically, a very significant portion of the Index (up to approximately 90%) consistently has been allocated to the money market position.

### TOP COMPONENTS AS OF DECEMBER 03, 2021

Ticker	Currency	Country	Company	Index Weight (%)
			Money Market Position	52.97%
LLY	USD	US	ELI LILLY & CO	5.18%
JNJ	USD	US	JOHNSON & JOHNSON	4.73%
BMJ	USD	US	BRISTOL-MYERS SQUIBB CO	3.86%
CVS	USD	US	CVS HEALTH CORP	3.56%
MRNA	USD	US	MODERNA INC	3.52%
ABT	USD	US	ABBOTT LABORATORIES	3.48%
MRK	USD	US	MERCK & CO. INC.	3.23%
MDT	USD	IE	MEDTRONIC PLC	2.45%
ANTM	USD	US	ANTHEM INC	1.61%
CI	USD	US	CIGNA CORP	1.21%

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### PERFORMANCE<sup>1</sup>

Includes back-tested hypothetical performance; may not reflect actual Index performance.

AS OF DECEMBER 03, 2021	Index
Effective Performance (1M)	-4.64%
Effective Performance (6M) <sup>1</sup>	0.53%
Effective Performance (1Y) <sup>1</sup>	7.04%
Effective Performance (3Y) <sup>1</sup>	8.44%
Effective Performance (YTD) <sup>1</sup>	27.60%
Annualized Performance (since April 2015) <sup>2</sup>	3.72%
Annualized Volatility (since April 2015) <sup>2</sup>	7.86%
Return over risk (since April 2015) <sup>3</sup>	0.47
Maximum Drawdown (since April 2015) <sup>4</sup>	10.90%

### DETAILED HISTORICAL MONTHLY PERFORMANCE<sup>5</sup>

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	ANNUAL
2021	1.90%	-0.70%	0.92%	2.20%	1.56%	1.11%	3.23%	0.90%	-3.33%	1.57%	-3.42%	-0.29%	5.53%
2020	-1.82%	-2.43%	-0.39%	1.04%	0.93%	-1.20%	0.66%	1.88%	-1.87%	-2.10%	3.61%	1.80%	-0.10%
2019	1.07%	0.15%	-0.27%	-3.22%	-1.15%	2.34%	0.39%	0.06%	-1.44%	2.52%	3.81%	2.35%	6.59%
2018	3.87%	-2.47%	-1.45%	0.48%	1.38%	1.41%	4.03%	4.63%	1.77%	-5.24%	2.72%	-3.34%	7.49%
2017	1.22%	4.89%	-1.40%	1.55%	-0.48%	5.10%	-0.10%	0.48%	0.26%	-2.13%	2.46%	-0.81%	11.31%
2016	-2.98%	-0.42%	1.88%	0.85%	-0.04%	0.50%	1.87%	-3.35%	-0.52%	-3.26%	0.70%	0.30%	-4.57%
2015				-0.84%	2.57%	0.08%	1.82%	-4.79%	-1.38%	1.55%	0.06%	0.55%	-0.56%

<sup>1</sup> Data prior to April 02, 2015 for the Index is hypothetical and was derived using the Index rules as of April 02, 2015, but applied retroactively. You should not take hypothetical data as an indication of future Index data. Past performance is no guarantee of future results and may be lower or higher than current performance.

<sup>2</sup> Calculated on an annualized basis since April 02, 2015.

<sup>3</sup> Calculated by dividing the annualized performance by the annualized volatility since April 02, 2015.

<sup>4</sup> The largest percentage decline in the Index level from any previously occurring level since April 02, 2015.

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### MONEY MARKET POSITION AND TOP 10 STOCKS FOR EACH MONTH AS OF THE LAST INDEX PUBLICATION DAY OF EACH MONTH\*

- Stocks and target weights are rebalanced once a year.
- Volatility control is applied daily, which may result in a rebalancing into the money market position.
- The average weight of the money market position is shown for each month.
- The top constituent stocks for each month are identified based on their actual weight in the Index as of the last Index publication date for such month. Each weight below is the average weight of such top constituent stock for such month.

Money Market Position	LLY	JNJ	BMY	MRK	CVS	ABT	MRNA	MDT	ANTM	CI	HUM	CNC	AMGN	UNH
Nov-2021	50.2%	11.1%	9.7%	8.1%	7.4%	7.4%	6.9%	6.4%	5.5%	3.5%	2.6%	-	-	-
Oct-2021	50.3%	10.3%	9.8%	8.2%	7.3%	6.9%	6.6%	7.8%	5.8%	3.3%	2.6%	-	-	-
Sep-2021	38.2%	9.9%	9.8%	8.4%	6.4%	6.6%	6.6%	9.7%	5.9%	3.0%	2.5%	-	-	-
Aug-2021	47.3%	10.9%	10.1%	9.0%	6.5%	6.4%	6.4%	9.0%	5.8%	3.0%	2.5%	-	-	-
Jul-2021	33.4%	10.1%	10.1%	9.3%	6.9%	6.5%	6.4%	6.7%	5.9%	3.2%	2.9%	-	-	-
Jun-2021	32.9%	8.7%	9.6%	5.8%	6.7%	5.2%	8.4%	-	7.5%	4.2%	3.9%	3.9%	-	-
May-2021	26.9%	7.8%	9.8%	5.4%	7.0%	5.1%	9.2%	-	7.9%	4.4%	4.3%	4.4%	-	-
Apr-2021	35.2%	7.5%	9.7%	5.4%	7.0%	4.6%	9.8%	-	8.0%	4.2%	4.2%	4.3%	-	-
Mar-2021	45.4%	8.1%	9.8%	5.3%	7.1%	4.5%	9.8%	-	7.7%	4.1%	4.1%	4.1%	-	-
Feb-2021	53.9%	8.4%	9.9%	5.2%	7.0%	4.5%	10.1%	-	7.6%	3.5%	3.6%	3.8%	-	-
Jan-2021	39.9%	7.9%	9.8%	5.5%	7.6%	4.6%	9.3%	-	7.6%	3.8%	3.8%	4.2%	-	-
Dec-2020	48.9%	7.0%	9.7%	5.5%	7.9%	4.6%	9.3%	-	7.8%	3.9%	3.8%	4.3%	-	-
Nov-2020	69.0%	6.4%	9.5%	5.9%	8.1%	4.5%	9.9%	-	7.8%	4.1%	4.0%	4.7%	-	-

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Money Market Position	LLY	JNJ	BMJ	MRK	CVS	ABT	MRNA	MDT	ANTM	CI	HUM	CNC	AMGN	UNH	
	Oct-2020	63.4%	6.7%	9.9%	5.8%	8.3%	4.1%	10.0%	-	7.8%	3.9%	-	4.9%	3.5%	-
Sep-2020	54.6%	7.1%	10.2%	5.8%	8.9%	4.1%	9.8%	-	7.8%	3.5%	3.4%	4.7%	-	-	-
Aug-2020	48.7%	7.0%	10.2%	6.0%	8.7%	4.5%	9.4%	-	7.4%	3.7%	3.5%	4.7%	-	-	-
Jul-2020	67.4%	7.7%	10.1%	5.8%	8.4%	4.5%	9.1%	-	7.1%	-	3.6%	4.6%	3.7%	-	-
Jun-2020	72.4%	6.6%	9.5%	3.9%	7.3%	4.1%	7.7%	-	6.2%	3.4%	-	-	-	4.9%	9.1%

### COMPONENTS AS OF DECEMBER 03, 2021

Ticker	Currency	Country	Company	Index Weight (%)
			Money Market Position	52.97%
LLY UN Equity	USD	US	ELI LILLY & CO	5.18%
JNJ UN Equity	USD	US	JOHNSON & JOHNSON	4.73%
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MRK UN Equity	USD	US	MERCK & CO. INC.	3.23%
MDT UN Equity	USD	IE	MEDTRONIC PLC	2.45%
ANTM UN Equity	USD	US	ANTHEM INC	1.61%
CI UN Equity	USD	US	CIGNA CORP	1.21%
HCA UN Equity	USD	US	HCA HEALTHCARE INC	1.10%
EW UN Equity	USD	US	EDWARDS LIFESCIENCES CORP	1.09%
ISRG UW Equity	USD	US	INTUITIVE SURGICAL INC	1.06%
BSX UN Equity	USD	US	BOSTON SCIENTIFIC CORP	0.98%

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HUM UN Equity	USD	US	HUMANA INC	0.95%
VRTX UW Equity	USD	US	VERTEX PHARMACEUTICALS INC	0.78%
CNC UN Equity	USD	US	CENTENE	0.69%
LH UN Equity	USD	US	LABORATORY CRP OF AMER HLDGS	0.59%
BAX UN Equity	USD	US	BAXTER INTL.	0.58%
TDOC UN Equity	USD	US	TELADOC HEALTH INC	0.38%
VTR UN Equity	USD	US	VENTAS INC	0.36%
HZNP UW Equity	USD	IE	HORIZON THERAPEUTICS PLC	0.35%
DVA UN Equity	USD	US	DAVITA INC	0.32%
SGEN UW Equity	USD	US	SEAGEN INC	0.29%
EXAS UR Equity	USD	US	EXACT SCIENCES CORP	0.28%
DGX UN Equity	USD	US	QUEST DIAGNOSTICS INC	0.26%
TEVA UN Equity	USD	IL	TEVA PHARMACEUTICAL-SP ADR	0.25%
MOH UN Equity	USD	US	MOLINA HEALTHCARE INC	0.25%
GH UW Equity	USD	US	GUARDANT HEALTH INC	0.24%
ALNY UW Equity	USD	US	ALNYLAM PHARMACEUTICALS INC	0.22%
NVCR UW Equity	USD	JE	NOVOCURE LTD	0.20%
CCXI UW Equity	USD	US	CHEMOCENTRYX INC	0.14%
CHE UN Equity	USD	US	CHEMED CORP	0.12%
TNDM UQ Equity	USD	US	TANDEM DIABETES CARE INC	0.11%
THC UN Equity	USD	US	TENET HEALTHCARE CORP	0.10%
EHC UN Equity	USD	US	ENCOMPASS HEALTH CORP	0.10%
CYTK UW Equity	USD	US	CYTOKINETICS INC	0.10%
UHS UN Equity	USD	US	UNIVERSAL HEALTH SVS.B	0.10%
IRTC UW Equity	USD	US	IRHYTHM TECHNOLOGIES INC	0.09%
CHRS UQ Equity	USD	US	COHERUS BIOSCIENCES INC	0.07%
INVA UW Equity	USD	US	INNOVIVA INC	0.07%
SWAV UW Equity	USD	US	SHOCKWAVE MEDICAL INC	0.07%
AMEH UR Equity	USD	US	APOLLO MEDICAL HOLDINGS INC	0.07%
AMED UW Equity	USD	US	AMEDISYS INC	0.07%
ARWR UW Equity	USD	US	ARROWHEAD PHARMACEUTICALS INC	0.07%
EGRX UQ Equity	USD	US	EAGLE PHARMACEUTICALS INC/DE	0.07%
OPCH UW Equity	USD	US	OPTION CARE HEALTH INC	0.07%
AHCO UR Equity	USD	US	ADAPTHEALTH CORP	0.06%
NEO UR Equity	USD	US	NEOGENOMICS INC	0.06%
ENSG UW Equity	USD	US	ENSIGN GROUP INC	0.06%
BHC UN Equity	USD	CA	BAUSCH HEALTH COS INC	0.06%
AMPH UW Equity	USD	US	AMPHASTAR PHARMACEUTICALS INC	0.06%
MMSI UW Equity	USD	US	MERIT MEDICAL SYSTEMS INC	0.06%
ADUS UW Equity	USD	US	ADDUS HOMECARE CORP	0.06%
CORT UR Equity	USD	US	CORCEPT THERAPEUTICS INC	0.06%

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Ticker	Currency	Country	Company	Index Weight (%)
NHC UA Equity	USD	US	NATIONAL HEALTHCARE CORP	0.05%
LHCG UW Equity	USD	US	LHC GROUP INC	0.05%
CTRE UW Equity	USD	US	CARETRUST REIT INC	0.05%
NGM UW Equity	USD	US	NGM BIOPHARMACEUTICALS INC	0.05%
VCYT UQ Equity	USD	US	VERACYTE INC	0.05%
SBRA UW Equity	USD	US	SABRA HEALTH CARE REIT INC	0.05%
ITGR UN Equity	USD	US	INTEGER HOLDINGS CORP	0.05%
LTC UN Equity	USD	US	LTC PROPERTIES INC	0.05%
SILK UW Equity	USD	US	SILK ROAD MEDICAL INC	0.05%
IMAB UQ Equity	USD	KY	I-MAB	0.05%
RDNT UQ Equity	USD	US	RADNET INC	0.05%
AMRN UQ Equity	USD	GB	AMARIN CORPORATION PLC -ADR	0.05%
OFIX UW Equity	USD	US	ORTHOFIX MEDICAL INC	0.04%
COLL UW Equity	USD	US	COLLEGIUM PHARMACEUTICAL INC	0.04%
KPTI UW Equity	USD	US	KARYOPHARM THERAPEUTICS INC	0.04%
AKBA UQ Equity	USD	US	AKEBIA THERAPEUTICS INC	0.04%
AERI UQ Equity	USD	US	AERIE PHARMACEUTICALS INC	0.04%
MGNX UW Equity	USD	US	MACROGENICS INC	0.04%
STXS UA Equity	USD	US	STEREOTAXIS INC	0.04%
CSTL UQ Equity	USD	US	CASTLE BIOSCIENCES INC	0.03%
TBPH UQ Equity	USD	KY	THERAVANCE BIOPHARMA INC	0.03%
NVTA UN Equity	USD	US	INVITAE CORP	0.03%
PNTG UW Equity	USD	US	PENNANT GROUP INC	0.03%
GTHX UW Equity	USD	US	G1 THERAPEUTICS INC	0.03%
CSII UW Equity	USD	US	CARDIOVASCULAR SYSTEMS INC	0.03%
TCMD UQ Equity	USD	US	TACTILE SYSTEMS TECHNOLOGY INC	0.02%
DCPH UW Equity	USD	US	DECIPHERA PHARMACEUTICALS INC	0.01%

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