

FACTSHEET - AS OF 05-Jul-2022

Solactive Cure, Health and Wellbeing Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAVT0	Base Value / Base Date	1000 Points / 09.01.2008
Bloomberg / Reuters	SOLCHWP Index/ .SOLCHWP	Last Price	3196.75
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 09.01.2008
Index Members	31		

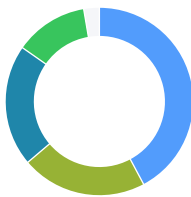
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.74%	-4.27%	-2.55%	6.87%	-2.13%	219.68%
Performance (p.a.)						8.40%
Volatility (p.a.)	15.15%	14.69%	14.73%	12.57%	14.63%	14.78%
High	3282.19	3409.16	3409.16	3409.16	3409.16	3409.16
Low	3096.61	3096.61	3011.83	2929.23	3011.83	690.50
Sharpe Ratio*	-1.86	-1.06	-0.31	0.60	-0.24	0.61
Max. Drawdown	-5.79%	-9.17%	-9.24%	-9.24%	-9.24%	-32.02%
VaR 95 \ 99				-20.6% \ -37.3%		-21.7% \ -43.1%
CVaR 95 \ 99				-28.7% \ -44.4%		-35.6% \ -62.5%

* 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

- USD 42.2%
- EUR 21.6%
- GBP 20.9%
- CHF 12.6%
- Others 2.7%



COMPOSITION BY COUNTRIES

- US 42.2%
- GB 20.9%
- CH 12.6%
- FR 10.0%
- Others 14.3%



TOP COMPONENTS AS OF 05-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
ABBVIE INC	ABBV UN Equity	US	USD	5.21%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	5.03%
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.96%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	4.77%
KIMBERLY-CLARK CORP	KMB UN Equity	US	USD	4.59%
GILEAD SCIENCES INC	GILD UW Equity	US	USD	4.54%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	4.21%
AMGEN INC	AMGN UW Equity	US	USD	4.03%
GSK PLC	GSK LN Equity	GB	GBP	3.98%
VIVENDI SA	VIV FP Equity	FR	EUR	3.85%

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