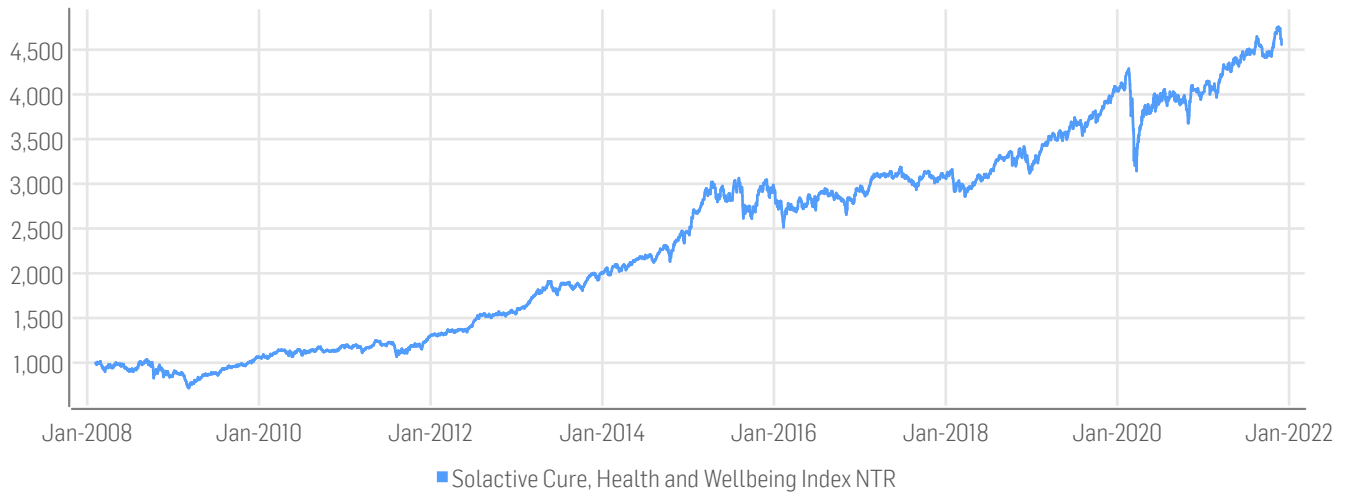


# FACTSHEET - AS OF 30-Nov-2021

## Solactive Cure, Health and Wellbeing Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

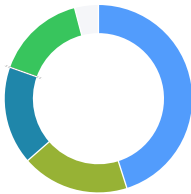
ISIN / WKN	DE000SLOAVU8	Base Value / Base Date	1000 Points / 09.01.2008
Bloomberg / Reuters	/ .SOLCHWN	Last Price	4556.29
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 09.01.2008
Index Members	30		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.97%	0.51%	4.34%	12.34%	13.60%	355.63%
Performance (p.a.)	-	-	-	-	-	11.60%
Volatility (p.a.)	13.22%	10.69%	9.72%	10.20%	10.11%	14.80%
High	4756.32	4756.32	4756.32	4756.32	4756.32	4756.32
Low	4556.29	4410.61	4358.48	3942.57	3967.12	715.72
Sharpe Ratio	-0.80	0.25	0.98	1.28	1.53	0.82
Max. Drawdown	-4.21%	-4.21%	-5.09%	-5.09%	-5.09%	-31.03%
VaR 95 \ 99				-16.4% \ -29.0%		-21.5% \ -43.3%
CVaR 95 \ 99				-23.9% \ -37.6%		-35.7% \ -63.3%

## COMPOSITION BY CURRENCIES

- USD 45.1%
- GBP 18.5%
- EUR 16.9%
- CHF 15.5%
- Others 4.1%



## COMPOSITION BY COUNTRIES

- US 45.1%
- GB 18.5%
- CH 15.5%
- FR 7.1%
- Others 13.9%



## TOP COMPONENTS AS OF 30-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.85%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	4.80%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	4.79%
GLAXOSMITHKLINE PLC	GSK LN Equity	GB	GBP	4.38%
ESSITY AB CLASS B	ESSITYB SS Equity	SE	SEK	4.09%
COLGATE-PALMOLIVE CO	CL UN Equity	US	USD	4.08%
SANOFI SA	SAN FP Equity	FR	EUR	4.01%
GILEAD SCIENCES INC	GILD UW Equity	US	USD	4.00%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	3.87%
KIMBERLY-CLARK CORP	KMB UN Equity	US	USD	3.84%

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