

# FACTSHEET - AS OF 20-May-2022

## Solactive Cure, Health and Wellbeing Index AR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOAVW4	Base Value / Base Date	1000 Points / 09.01.2008
Bloomberg / Reuters	SOLCHWA Index/ .SOLCHWA	Last Price	2669.30
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	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	-1.77%	3.70%	5.46%	11.41%	1.07%	166.93%
Performance (p.a.)						7.12%
Volatility (p.a.)	16.03%	16.14%	14.53%	11.93%	14.79%	14.78%
High	2723.97	2747.59	2747.59	2747.59	2747.59	2747.59
Low	2628.11	2425.79	2425.79	2368.53	2425.79	681.53
Sharpe Ratio*	-1.18	1.02	0.82	1.02	0.23	0.52
Max. Drawdown	-3.52%	-5.76%	-9.49%	-9.49%	-9.49%	-32.80%
VaR 95 \ 99				-20.3% \ -35.0%		-21.8% \ -43.7%
CVaR 95 \ 99				-27.6% \ -42.9%		-35.8% \ -63.1%

\* 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 39.8%
- EUR 23.9%
- GBP 21.4%
- CHF 12.4%
- Others 2.5%



## COMPOSITION BY COUNTRIES

- US 39.8%
- GB 21.4%
- CH 12.4%
- FR 10.9%
- Others 15.6%



## TOP COMPONENTS AS OF 20-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.96%
ABBVIE INC	ABBV UN Equity	US	USD	4.79%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	4.69%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	4.49%
VIVENDI SA	VIV FP Equity	FR	EUR	4.39%
GILEAD SCIENCES INC	GILD UW Equity	US	USD	4.36%
KIMBERLY-CLARK CORP	KMB UN Equity	US	USD	4.06%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.93%
GSK PLC	GSK LN Equity	GB	GBP	3.89%
AMGEN INC	AMGN UW Equity	US	USD	3.82%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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