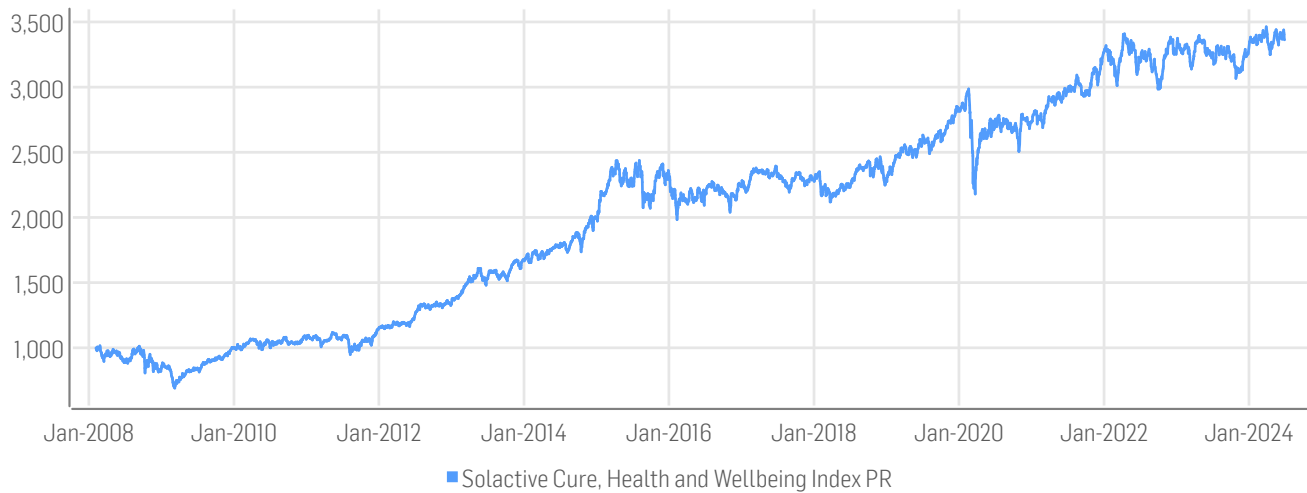


# FACTSHEET - AS OF 28-Jun-2024

## 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	3362.71
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	30		

# FACTSHEET - AS OF 28-Jun-2024

## Solactive Cure, Health and Wellbeing Index PR

### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.20%	-2.90%	2.84%	3.01%	2.84%	236.27%
Performance (p.a.)						7.68%
Volatility (p.a.)	8.64%	10.06%	9.51%	9.62%	9.48%	14.37%
High	3438.75	3440.81	3463.14	3463.14	3463.14	3463.14
Low	3322.89	3248.92	3248.92	3066.78	3248.92	690.50
Sharpe Ratio*	1.38	-1.48	0.23	-0.06	0.22	0.28
Max. Drawdown	-2.21%	-6.19%	-6.19%	-7.59%	-6.19%	-32.02%
VaR 95 \ 99				-16.1% \ -23.9%		-21.0% \ -41.4%
CVaR 95 \ 99				-22.3% \ -35.3%		-34.4% \ -60.6%

\* 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).

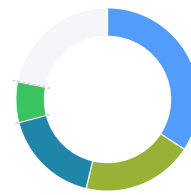
### COMPOSITION BY CURRENCIES

- USD 37.6%
- EUR 22.0%
- GBP 19.6%
- CHF 17.2%
- Others 3.5%



### COMPOSITION BY COUNTRIES

- US 34.1%
- GB 19.6%
- CH 17.2%
- DE 7.2%
- Others 21.9%



### TOP COMPONENTS AS OF 28-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	5.48%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	4.98%
AXA SA	CS FP Equity	FR	EUR	4.80%
UNILEVER PLC	ULVR LN Equity	GB	GBP	4.54%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	4.53%
ALLIANZ SE	ALV GY Equity	DE	EUR	4.50%
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.37%
SWISS RE AG	SREN SE Equity	CH	CHF	4.13%
AVIVA PLC	AV/ LN Equity	GB	GBP	4.09%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	3.71%

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