

FACTSHEET - AS OF 18-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	3383.21
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		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.67%	-0.49%	4.26%	3.62%	3.47%	238.32%
Performance (p.a.)						7.73%
Volatility (p.a.)	8.38%	9.74%	9.26%	9.55%	9.39%	14.38%
High	3419.88	3463.14	3463.14	3463.14	3463.14	3463.14
Low	3322.89	3248.92	3245.10	3066.78	3248.92	690.50
Sharpe Ratio*	-2.65	-0.58	0.56	0.00	0.41	0.28
Max. Drawdown	-3.43%	-6.19%	-6.19%	-7.59%	-6.19%	-32.02%
VaR 95 \ 99				-15.3% \ -23.9%		-21.0% \ -41.4%
CVaR 95 \ 99				-22.1% \ -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).

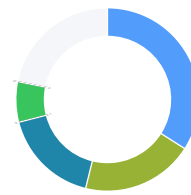
COMPOSITION BY CURRENCIES

- USD 37.5%
- EUR 21.9%
- GBP 19.8%
- CHF 17.2%
- Others 3.6%



COMPOSITION BY COUNTRIES

- US 34.0%
- GB 19.8%
- CH 17.2%
- DE 7.1%
- Others 21.9%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	5.40%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	5.02%
AXA SA	CS FP Equity	FR	EUR	4.76%
UNILEVER PLC	ULVR LN Equity	GB	GBP	4.61%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	4.47%
ALLIANZ SE	ALV GY Equity	DE	EUR	4.43%
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.26%
SWISS RE AG	SREN SE Equity	CH	CHF	4.15%
AVIVA PLC	AV/ LN Equity	GB	GBP	4.05%
KIMBERLY-CLARK CORP	KMB UN Equity	US	USD	3.73%

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