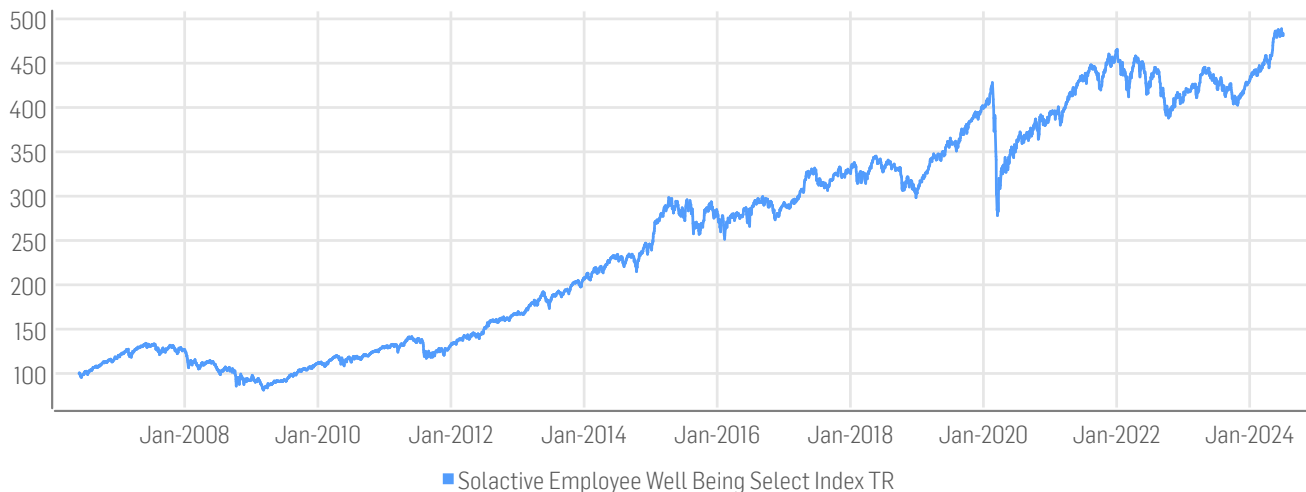


FACTSHEET - AS OF 03-Jul-2024

Solactive Employee Well Being Select Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAWS0 / SLOAWS	Base Value / Base Date	100 Points / 31.05.2006
Bloomberg / Reuters	/ .SOWELBT	Last Price	483.55
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.05.2006
Index Members	30		

FACTSHEET - AS OF 03-Jul-2024

Solactive Employee Well Being Select Index TR

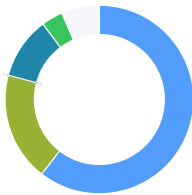
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.05%	6.30%	11.42%	14.99%	12.47%	383.55%
Performance (p.a.)						9.10%
Volatility (p.a.)	8.34%	8.17%	7.31%	7.51%	7.24%	13.99%
High	488.85	488.85	488.85	488.85	488.85	488.85
Low	480.22	444.74	433.97	402.63	429.93	81.18
Sharpe Ratio*	-0.51	3.00	2.86	1.54	3.06	0.39
Max. Drawdown	-1.60%	-2.23%	-2.99%	-7.18%	-2.99%	-39.46%
VaR 95 \ 99				-12.1% \ -17.0%		-21.1% \ -40.3%
CVaR 95 \ 99				-15.3% \ -19.6%		-33.9% \ -58.4%

* 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

- EUR 60.5%
- GBP 18.7%
- CHF 10.6%
- SEK 3.7%
- Others 6.5%



COMPOSITION BY COUNTRIES

- FR 22.5%
- GB 18.7%
- CH 14.0%
- DE 10.5%
- Others 34.3%



TOP COMPONENTS AS OF 03-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
IMMOFINANZ AG	IIA AV Equity	AT	EUR	3.78%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.71%
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	3.69%
CA IMMOBILIEN ANLAGEN AG	CAI AV Equity	AT	EUR	3.61%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	3.60%
GIVAUDAN SA	GIVN SE Equity	CH	CHF	3.58%
RELX PLC	REL LN Equity	GB	GBP	3.58%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.58%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	3.55%
ROYAL KPN NV	KPN NA Equity	NL	EUR	3.54%

DISCLAIMER

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