

FACTSHEET - AS OF 20-Jun-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	485.60
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		

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.10%	7.09%	13.36%	13.69%	12.95%	385.60%
Performance (p.a.)						9.15%
Volatility (p.a.)	7.67%	7.87%	7.03%	7.64%	7.14%	14.00%
High	487.98	487.98	487.98	487.98	487.98	487.98
Low	479.20	444.74	428.15	402.63	429.93	81.18
Sharpe Ratio*	-0.63	3.61	3.60	1.34	3.57	0.39
Max. Drawdown	-1.59%	-2.99%	-2.99%	-7.18%	-2.99%	-39.46%
VaR 95 \ 99				-12.3% \ -19.4%		-21.2% \ -40.3%
CVaR 95 \ 99				-16.3% \ -22.4%		-34.0% \ -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 60.2%
- GBP 18.8%
- CHF 10.6%
- SEK 3.7%
- Others 6.7%



COMPOSITION BY COUNTRIES

- FR 22.7%
- GB 18.9%
- CH 14.0%
- DE 10.4%
- Others 34.0%



TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
INVESTOR AB CLASS B	INVEB SS Equity	SE	SEK	3.69%
GIVAUDAN SA	GIVN SE Equity	CH	CHF	3.64%
RELX PLC	REL LN Equity	GB	GBP	3.60%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	3.60%
NOVARTIS AG	NOVN SE Equity	CH	CHF	3.56%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	3.55%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	3.54%
ROYAL KPN NV	KPN NA Equity	NL	EUR	3.52%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	3.51%
INFORMA PLC	INF LN Equity	GB	GBP	3.51%

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