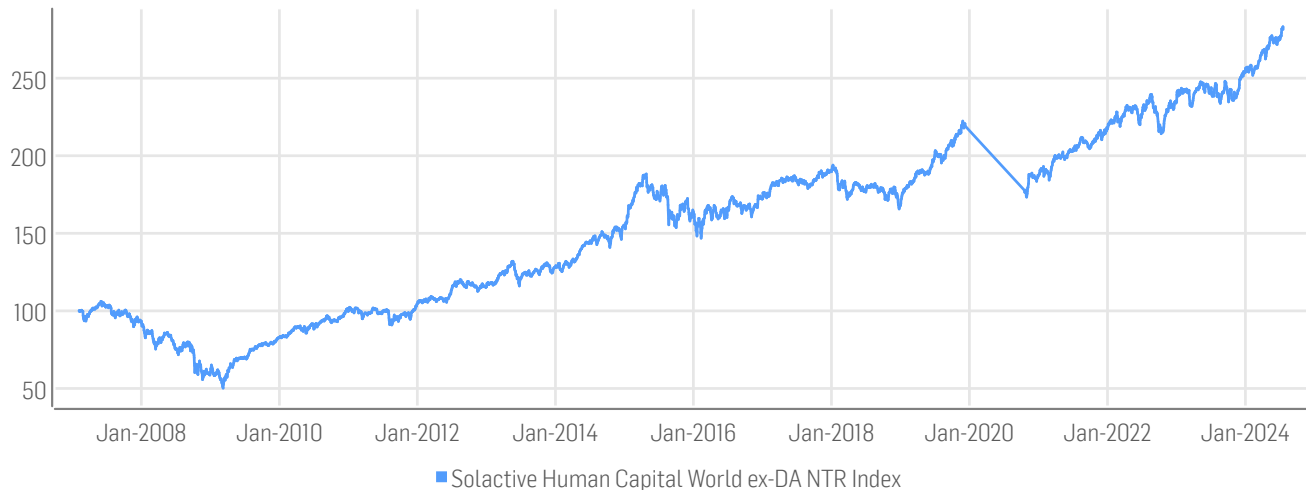


# FACTSHEET - AS OF 19-Jul-2024

## Solactive Human Capital World ex-DA NTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA99R0 / SLA99R	Base Value / Base Date	100 Points / 05.02.2007
Bloomberg / Reuters	/ .SOHUMXN	Last Price	281.46
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	09:00am to 10:50pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 05.02.2007
Index Members	50		

# FACTSHEET - AS OF 19-Jul-2024

## Solactive Human Capital World ex-DA NTR Index

### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.99%	6.60%	10.84%	14.69%	10.55%	181.46%
Performance (p.a.)						6.11%
Volatility (p.a.)	6.00%	6.78%	6.30%	7.51%	6.61%	12.82%
High	283.15	283.15	283.15	283.15	283.15	283.15
Low	273.29	266.68	251.84	233.73	251.84	50.21
Sharpe Ratio*	6.58	3.83	3.11	1.50	2.44	0.19
Max. Drawdown	-0.66%	-2.06%	-2.54%	-5.39%	-2.54%	-52.72%
VaR 95 \ 99				-10.8% \ -17.3%		-17.7% \ -35.9%
CVaR 95 \ 99				-17.1% \ -25.8%		-30.4% \ -57.8%

\* 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).

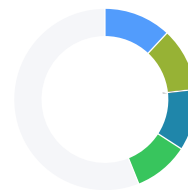
### COMPOSITION BY CURRENCIES

- EUR 34.4%
- JPY 12.0%
- USD 11.9%
- SGD 9.3%
- Others 32.5%



### COMPOSITION BY COUNTRIES

- JP 12.0%
- NL 11.3%
- US 10.9%
- IT 9.8%
- Others 56.1%



### TOP COMPONENTS AS OF 19-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	0.97%
ROYAL KPN NV	KPN NA Equity	NL	EUR	5.24%
AVANGRID INC	AGR UN Equity	US	USD	0.97%
FRASERS LOGISTICS & COMMERCIAL	FLT SP Equity	SG	SGD	3.98%
HKT TRUST AND HKT LTD	6823 HK Equity	HK	HKD	5.18%
SINGAPORE TELECOMMUNICATIONS LIMITED	ST SP Equity	SG	SGD	1.17%
BANCO BPM SPA	BAMI IM Equity	IT	EUR	0.96%
UNICREDIT SPA	UCG IM Equity	IT	EUR	5.03%
PIRELLI & C SPA	PIRC IM Equity	IT	EUR	0.95%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	0.95%

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