

# FACTSHEET - AS OF 19-Jun-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	273.29
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		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.49%	3.26%	7.48%	13.68%	7.34%	173.29%
Performance (p.a.)						5.96%
Volatility (p.a.)	5.75%	6.74%	6.65%	7.63%	6.70%	12.85%
High	277.43	277.43	277.43	277.43	277.43	277.43
Low	271.73	262.39	251.84	233.73	251.84	50.21
Sharpe Ratio*	-3.55	1.52	1.82	1.34	1.86	0.18
Max. Drawdown	-2.06%	-2.33%	-2.54%	-5.39%	-2.54%	-52.72%
VaR 95 \ 99				-13.0% \ -17.3%		-17.7% \ -35.9%
CVaR 95 \ 99				-17.4% \ -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).

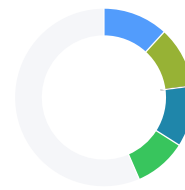
## COMPOSITION BY CURRENCIES

- EUR 34.4%
- USD 12.1%
- JPY 11.8%
- SGD 9.1%
- Others 32.7%



## COMPOSITION BY COUNTRIES

- JP 11.8%
- NL 11.1%
- US 11.1%
- IT 9.5%
- Others 56.5%



## TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
TRYG AS	TRYG DC Equity	DK	DKK	5.35%
ROYAL KPN NV	KPN NA Equity	NL	EUR	5.13%
HKT TRUST AND HKT LTD	6823 HK Equity	HK	HKD	5.09%
SWISSCOM AG	SCMN SE Equity	CH	CHF	5.05%
SOFTBANK CORP	9434 JT Equity	JP	JPY	5.05%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	5.04%
CME GROUP INC	CME UW Equity	US	USD	4.99%
SPARK NEW ZEALAND LTD	SPK NZ Equity	NZ	NZD	4.98%
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	4.95%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	4.82%

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