

# FACTSHEET - AS OF 20-May-2022

## Solactive Employee Well Being Momentum Index TR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOA8N9 / SLOA8N	Base Value / Base Date	100 Points / 31.05.2006
Bloomberg / Reuters	/ .SOWELBMT	Last Price	393.73
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	31		

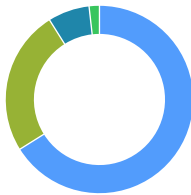
## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.83%	0.61%	-4.48%	0.16%	-4.41%	293.73%
Performance (p.a.)						8.96%
Volatility (p.a.)	12.44%	19.23%	17.26%	14.29%	18.25%	16.16%
High	405.19	405.82	417.46	417.46	417.46	421.69
Low	383.91	352.56	352.56	352.56	352.56	69.59
Sharpe Ratio*	-2.32	0.16	-0.48	0.05	-0.58	0.59
Max. Drawdown	-5.25%	-9.91%	-15.55%	-15.55%	-15.55%	-45.56%
VaR 95 \ 99				-24.5% \ -45.0%		-24.5% \ -46.2%
CVaR 95 \ 99				-38.5% \ -57.4%		-40.0% \ -68.3%

\* 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).

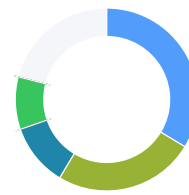
## COMPOSITION BY CURRENCIES

- EUR 66.1%
- CHF 25.0%
- NOK 7.2%
- SEK 1.8%



## COMPOSITION BY COUNTRIES

- FR 33.6%
- CH 25.0%
- IT 11.1%
- DE 9.3%
- Others 21.0%



## TOP COMPONENTS AS OF 20-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
ITALGAS SPA	IG IM Equity	IT	EUR	8.17%
NOS SGPS SA	NOS PL Equity	PT	EUR	8.08%
SANOFI SA	SAN FP Equity	FR	EUR	7.97%
SWISSCOM AG	SCMN SE Equity	CH	CHF	7.56%
TELEFONICA DEUTSCHLAND HOLDING AG	O2D GY Equity	DE	EUR	7.53%
ALD SA	ALD FP Equity	FR	EUR	7.12%
ICADE SA	ICAD FP Equity	FR	EUR	6.95%
SGS SA	SGSN SE Equity	CH	CHF	6.85%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	6.82%
ORKLA ASA	ORK NO Equity	NO	NOK	6.08%

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