

FACTSHEET - AS OF 30-Nov-2021

Solactive Employee Well Being Select Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

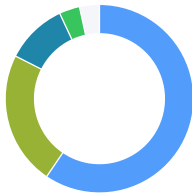
ISIN / WKN	DE000SLOAWQ4 / SLOAWQ	Base Value / Base Date	100 Points / 31.05.2006
Bloomberg / Reuters	/ .SOWELBP	Last Price	263.59
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.05.2006
Index Members	29		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.36%	-0.06%	3.53%	14.58%	10.92%	163.59%
Performance (p.a.)	-	-	-	-	-	6.45%
Volatility (p.a.)	10.77%	10.23%	9.09%	9.38%	9.30%	14.52%
High	272.10	272.10	272.10	272.10	272.10	272.10
Low	261.41	248.10	248.10	230.34	230.34	73.99
Sharpe Ratio	1.72	0.03	0.86	1.63	1.34	0.48
Max. Drawdown	-3.13%	-5.94%	-6.42%	-6.42%	-6.42%	-43.02%
VaR 95 \ 99				-16.7% \ -26.7%		-22.3% \ -43.2%
CVaR 95 \ 99				-23.4% \ -28.9%		-35.7% \ -61.4%

COMPOSITION BY CURRENCIES

- EUR 59.5%
- CHF 23.0%
- GBP 10.6%
- DKK 3.5%
- Others 3.4%



COMPOSITION BY COUNTRIES

- FR 35.4%
- CH 23.0%
- NL 14.1%
- GB 10.6%
- Others 16.9%



TOP COMPONENTS AS OF 30-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	4.33%
PERNOD RICARD SA	RI FP Equity	FR	EUR	3.82%
ROYAL DSM NV	DSM NA Equity	NL	EUR	3.73%
DAVIDE CAMPARI-MILANO NV	CPR IM Equity	NL	EUR	3.72%
ARKEMA SA	AKE FP Equity	FR	EUR	3.67%
DIAGEO PLC	DGE LN Equity	GB	GBP	3.66%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	3.56%
NOVOZYMES AS CLASS B	NZYMB DC Equity	DK	DKK	3.53%
SGS SA	SGSN SE Equity	CH	CHF	3.50%
SUEZ	SEV FP Equity	FR	EUR	3.49%

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