

FACTSHEET - AS OF 25-Jun-2025

Solactive Employee Well Being Momentum Index PR

DESCRIPTION

Solactive Employee Well Being Momentum Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOAWU6 / SLOAWU	Base Value / Base Date	100 Points / 31.05.2006
Bloomberg / Reuters	SOWELBM Index / .SOWELBM	Last Price	126.31
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	30		

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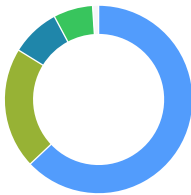
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.23%	1.12%	10.79%	8.15%	10.60%	26.31%
Performance (p.a.)						1.23%
Volatility (p.a.)	7.23%	22.42%	17.79%	14.70%	17.91%	15.71%
High	128.52	128.54	128.54	128.54	128.54	167.08
Low	126.20	107.63	107.63	107.63	107.63	58.44
Sharpe Ratio*	-2.20	0.12	1.19	0.43	1.19	-0.04
Max. Drawdown	-1.81%	-13.83%	-13.99%	-13.99%	-13.99%	-51.45%
VaR 95 \ 99				-21.2% \ -51.5%		-24.1% \ -45.8%
CVaR 95 \ 99				-40.2% \ -79.5%		-39.2% \ -67.0%

* 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 63.0%
- GBP 20.8%
- PLN 8.4%
- USD 6.8%
- Others 1.0%



COMPOSITION BY COUNTRIES

- GB 20.8%
- FR 20.2%
- ES 17.5%
- IT 15.7%
- Others 25.7%



TOP COMPONENTS AS OF 25-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	7.63%
J SAINSBURY PLC	SBRY LN Equity	GB	GBP	7.11%
LEGRAND SA	LR FP Equity	FR	EUR	7.04%
KLEPIERRE SA	LI FP Equity	FR	EUR	6.99%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	6.97%
VIDRALA SA	VID SQ Equity	ES	EUR	6.95%
SNAM SPA	SRG IM Equity	IT	EUR	6.84%
OPERA LTD	OPRA UW Equity	KY	USD	6.77%
GRUPA KETY SA	KTY PW Equity	PL	PLN	6.34%
TERNA SPA	TRN IM Equity	IT	EUR	5.86%

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