

FACTSHEET - AS OF 30-Nov-2021

Solactive Employee Well Being Momentum Index PR

DESCRIPTION

Solactive Employee Well Being Momentum Index PR

HISTORICAL PERFORMANCE



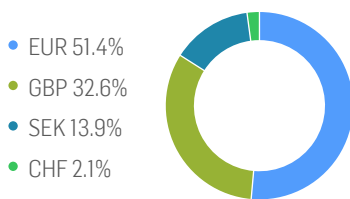
CHARACTERISTICS

ISIN / WKN	DE000SLOAWU6 / SLOAWU	Base Value / Base Date	100 Points / 31.05.2006
Bloomberg / Reuters	SOWELBM Index / .SOWELBM	Last Price	141.38
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	28		

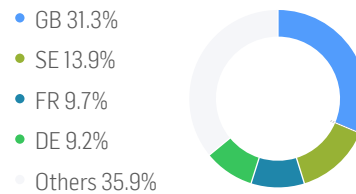
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.36%	-3.04%	-2.21%	7.97%	6.57%	41.38%
Performance (p.a.)	-	-	-	-	-	2.26%
Volatility (p.a.)	14.33%	13.02%	11.37%	10.63%	10.60%	16.14%
High	147.33	147.33	147.63	147.63	147.63	167.08
Low	141.00	135.57	135.57	128.84	130.96	58.44
Sharpe Ratio	-0.26	-0.86	-0.34	0.81	0.73	0.17
Max. Drawdown	-4.30%	-7.54%	-8.17%	-8.17%	-8.17%	-51.45%
VaR 95 \ 99				-20.3% \ -30.0%		-24.9% \ -46.5%
CVaR 95 \ 99				-28.4% \ -42.5%		-40.3% \ -68.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 30-Nov-2021

Company	Ticker	Country	Currency	Index Weight (%)
ALSTRIA OFFICE REIT-AG	AOX GY Equity	DE	EUR	9.17%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	8.62%
CASTELLUM AB	CAST SS Equity	SE	SEK	8.52%
SUEZ	SEV FP Equity	FR	EUR	8.45%
NOKIAN RENKAAT OYJ	TYRES FH Equity	FI	EUR	7.65%
SMART METERING SYSTEMS PLC	SMS LN Equity	GB	GBP	7.33%
CONVATEC GROUP PLC	CTEC LN Equity	GB	GBP	7.19%
BEFESA SA	BFSA GY Equity	LU	EUR	7.00%
SPECTRIS PLC	SXS LN Equity	GB	GBP	5.65%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	4.88%

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