

# FACTSHEET - AS OF 30-Nov-2021

## Solactive Employee Well Being Momentum Index NTR

### HISTORICAL PERFORMANCE



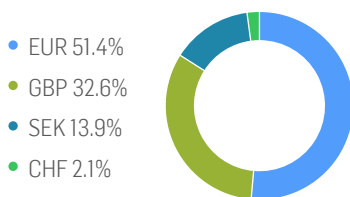
### CHARACTERISTICS

ISIN / WKN	DE000SLOAWV4 / SLOAWV	Base Value / Base Date	100 Points / 31.05.2006
Bloomberg / Reuters	/ .SOWELBMN	Last Price	308.74
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	28		

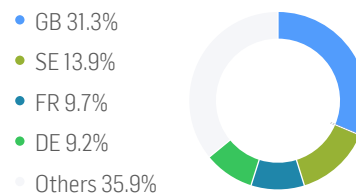
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.17%	-2.53%	-0.84%	11.70%	10.22%	208.74%
Performance (p.a.)	-	-	-	-	-	7.54%
Volatility (p.a.)	14.39%	13.07%	11.42%	10.69%	10.67%	16.13%
High	321.67	321.67	321.67	321.67	321.67	337.05
Low	307.92	295.23	295.23	272.00	277.39	66.52
Sharpe Ratio	-0.10	-0.71	-0.10	1.16	1.10	0.50
Max. Drawdown	-4.27%	-7.34%	-7.90%	-7.90%	-7.90%	-46.98%
VaR 95 \ 99				-20.3% \ -29.9%		-24.4% \ -46.2%
CVaR 95 \ 99				-28.3% \ -42.4%		-40.0% \ -68.5%

## 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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