

# FACTSHEET - AS OF 24-Jun-2025

## 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	384.69
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	30		

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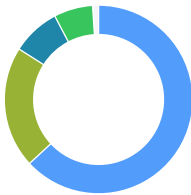
### STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	1.14%	5.57%	18.11%	18.33%	17.32%	284.69%
Performance (p.a.)						7.32%
Volatility (p.a.)	6.34%	22.32%	17.68%	14.64%	17.86%	15.68%
High	386.81	386.81	386.81	386.81	386.81	386.81
Low	381.98	314.72	314.72	314.72	314.72	66.52
Sharpe Ratio*	2.03	1.02	2.16	1.14	2.11	0.34
Max. Drawdown	-1.25%	-13.64%	-13.64%	-13.64%	-13.64%	-46.98%
VaR 95 \ 99				-20.9% \ -51.4%		-23.8% \ -45.7%
CVaR 95 \ 99				-39.9% \ -79.5%		-38.8% \ -66.6%

\* 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 63.1%
- GBP 20.9%
- PLN 8.3%
- USD 6.7%
- Others 1.0%



### COMPOSITION BY COUNTRIES

- GB 20.9%
- FR 20.2%
- ES 17.5%
- IT 15.8%
- Others 25.6%



### TOP COMPONENTS AS OF 24-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	7.68%
J SAINSBURY PLC	SBRY LN Equity	GB	GBP	7.14%
KLEPIERRE SA	LI FP Equity	FR	EUR	7.01%
LEGRAND SA	LR FP Equity	FR	EUR	7.00%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	7.00%
VIDRALA SA	VID SQ Equity	ES	EUR	6.97%
SNAM SPA	SRG IM Equity	IT	EUR	6.88%
OPERA LTD	OPRA UW Equity	KY	USD	6.68%
GRUPA KETY SA	KTY PW Equity	PL	PLN	6.29%
TERNA SPA	TRN IM Equity	IT	EUR	5.87%

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