

# FACTSHEET - AS OF 04-Dec-2024

## Solactive Human Capital World MV Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA3UH0 / SLA3UH	Base Value / Base Date	100 Points / 01.01.2002
Bloomberg / Reuters	SOHUMAN Index / .SOHUMAN	Last Price	165.73
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Developed Markets	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 01.01.2002
Index Members	50		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.23%	0.80%	4.44%	16.67%	15.47%	65.73%
Performance (p.a.)						2.86%
Volatility (p.a.)	6.21%	6.40%	8.30%	7.25%	7.38%	12.64%
High	166.12	168.27	168.27	168.27	168.27	168.27
Low	162.11	162.11	155.39	141.14	143.43	53.79
Sharpe Ratio*	4.46	0.02	0.73	1.90	1.83	-0.02
Max. Drawdown	-0.70%	-3.66%	-5.54%	-5.54%	-5.54%	-49.72%
VaR 95 \ 99				-10.0% \ -22.1%		-18.6% \ -36.6%
CVaR 95 \ 99				-18.7% \ -34.5%		-31.6% \ -60.1%

\* 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).

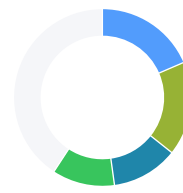
## COMPOSITION BY CURRENCIES

- EUR 25.8%
- USD 21.3%
- CAD 17.2%
- HKD 13.5%
- Others 22.3%



## COMPOSITION BY COUNTRIES

- US 18.5%
- CA 17.2%
- SG 12.1%
- HK 11.4%
- Others 40.8%



## TOP COMPONENTS AS OF 04-Dec-2024

Company	Ticker	Country	Currency	Index Weight (%)
CME GROUP INC	CME UW Equity	US	USD	5.57%
SWIRE PACIFIC LTD ORD A	19 HK Equity	HK	HKD	5.30%
COMFORTDELGRO CORP LTD ORD	CD SP Equity	SG	SGD	5.21%
AVANGRID INC	AGR UN Equity	US	USD	5.21%
HKT TRUST AND HKT LTD	6823 HK Equity	HK	HKD	5.12%
TELUS CORPORATION	T CT Equity	CA	CAD	5.02%
SINGAPORE TELECOMMUNICATIONS LIMITED	ST SP Equity	SG	SGD	4.95%
ROYAL KPN NV	KPN NA Equity	NL	EUR	4.87%
KLEPIERRE SA	LI FP Equity	FR	EUR	4.74%
CONAGRA BRANDS INC	CAG UN Equity	US	USD	4.71%

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