

FACTSHEET - AS OF 30-Jul-2024

Solactive Human Capital World ex-DA PR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA99Q2 / SLA99Q	Base Value / Base Date	100 Points / 05.02.2007
Bloomberg / Reuters	/ .SOHUMXP	Last Price	148.32
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	09:00am to 10:50pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 05.02.2007
Index Members	50		

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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.65%	4.93%	7.91%	14.93%	9.10%	48.32%
Performance (p.a.)						2.28%
Volatility (p.a.)	5.69%	6.09%	6.20%	7.23%	6.57%	12.65%
High	148.32	148.32	148.32	148.32	148.32	148.32
Low	143.20	141.35	134.39	125.93	134.39	46.89
Sharpe Ratio*	8.99	2.94	2.10	1.59	1.88	-0.11
Max. Drawdown	-0.59%	-2.52%	-2.52%	-5.76%	-2.55%	-55.21%
VaR 95 \ 99				-10.6% \ -16.9%		-18.2% \ -38.1%
CVaR 95 \ 99				-15.3% \ -18.7%		-31.5% \ -58.5%

* 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).

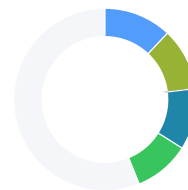
COMPOSITION BY CURRENCIES

- EUR 34.5%
- JPY 12.0%
- USD 11.9%
- SGD 9.2%
- Others 32.4%



COMPOSITION BY COUNTRIES

- JP 12.0%
- NL 11.1%
- US 10.9%
- IT 9.9%
- Others 56.1%



TOP COMPONENTS AS OF 30-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
HKT TRUST AND HKT LTD	6823 HK Equity	HK	HKD	5.32%
SWISSCOM AG	SCMN SE Equity	CH	CHF	5.22%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	5.16%
UNICREDIT SPA	UCG IM Equity	IT	EUR	5.09%
TRYG AS	TRYG DC Equity	DK	DKK	5.08%
ROYAL KPN NV	KPN NA Equity	NL	EUR	5.02%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	4.98%
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	4.92%
SOFTBANK CORP	9434 JT Equity	JP	JPY	4.91%
SPARK NEW ZEALAND LTD	SPK NZ Equity	NZ	NZD	4.90%

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