

# FACTSHEET - AS OF 16-Apr-2024

## Solactive Human Capital World ex-DA GTR Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA99S8 / SLA99S	Base Value / Base Date	100 Points / 05.02.2007
Bloomberg / Reuters	/ .SOHUMXT	Last Price	312.13
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total 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		

## STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.66%	3.53%	10.03%	8.94%	3.33%	212.13%
Performance (p.a.)						6.84%
Volatility (p.a.)	6.01%	6.09%	7.10%	7.57%	6.52%	12.71%
High	319.48	319.48	319.48	319.48	319.48	319.48
Low	310.55	298.88	279.37	276.56	298.88	51.42
Sharpe Ratio*	0.74	1.84	2.46	0.68	1.18	0.23
Max. Drawdown	-2.30%	-2.54%	-2.54%	-5.31%	-2.54%	-51.80%
VaR 95 \ 99				-13.0% \ -17.3%		-18.1% \ -38.4%
CVaR 95 \ 99				-17.4% \ -25.8%		-31.4% \ -58.7%

\* 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 44.4%
- USD 18.0%
- HKD 9.9%
- JPY 8.8%
- Others 18.8%



## COMPOSITION BY COUNTRIES

- US 17.0%
- ES 15.7%
- IT 10.9%
- HK 8.8%
- Others 47.6%



## TOP COMPONENTS AS OF 16-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
EOG RESOURCES INC	EOG UN Equity	US	USD	5.94%
CAIXABANK SA	CABK SQ Equity	ES	EUR	5.91%
BANKINTER SA	BKT SQ Equity	ES	EUR	5.76%
KIMBERLY-CLARK CORP	KMB UN Equity	US	USD	5.19%
ROYAL KPN NV	KPN NA Equity	NL	EUR	4.90%
ORKLA ASA	ORK NO Equity	NO	NOK	4.80%
SINGAPORE AIRLINES LTD ORD	SIA SP Equity	SG	SGD	4.68%
SAMPO OYJ CLASS A	SAMPO FH Equity	FI	EUR	4.65%
SOFTBANK CORP	9434 JT Equity	JP	JPY	4.63%
HKT TRUST AND HKT LTD	6823 HK Equity	HK	HKD	4.62%

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