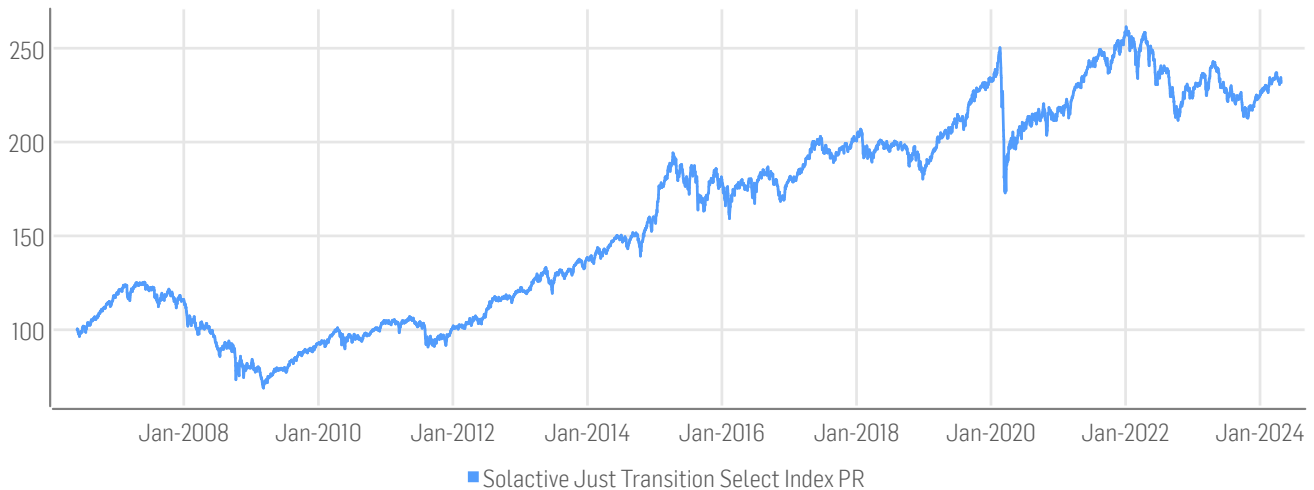


FACTSHEET - AS OF 25-Apr-2024

Solactive Just Transition Select Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

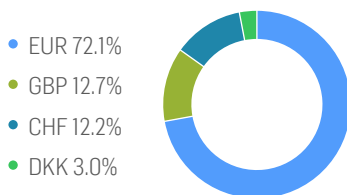
ISIN / WKN	DE000SLOA8P4 / SLOA8P	Base Value / Base Date	100 Points / 31.05.2006
Bloomberg / Reuters	/ .SOLJTSP	Last Price	231.60
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.05.2006
Index Members	30		

STATISTICS

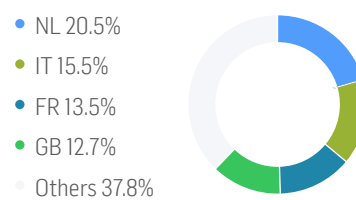
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.84%	1.06%	8.86%	-4.48%	3.03%	131.60%
Performance (p.a.)						4.80%
Volatility (p.a.)	6.52%	6.17%	6.30%	7.56%	6.17%	13.14%
High	236.88	236.88	236.88	242.45	236.88	261.43
Low	230.65	226.34	214.09	212.75	224.79	68.90
Sharpe Ratio*	-3.70	0.08	2.36	-1.12	0.93	0.07
Max. Drawdown	-2.63%	-2.63%	-2.63%	-12.25%	-2.63%	-45.05%
VaR 95 \ 99				-14.7% \ -19.3%		-20.1% \ -38.4%
CVaR 95 \ 99				-17.8% \ -21.9%		-32.1% \ -55.8%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 25-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
UNIPOL GRUPPO SPA	UNI IM Equity	IT	EUR	4.65%
ARCADIS NV	ARCAD NA Equity	NL	EUR	3.90%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	3.76%
UNIPOLSAI ASSICURAZIONI SPA	US IM Equity	IT	EUR	3.60%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	3.53%
AXA SA	CS FP Equity	FR	EUR	3.53%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	3.49%
UNIQA INSURANCE GROUP AG	UQA AV Equity	AT	EUR	3.43%
AEGON LTD	AGN NA Equity	NL	EUR	3.41%
ROYAL KPN NV	KPN NA Equity	NL	EUR	3.38%

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