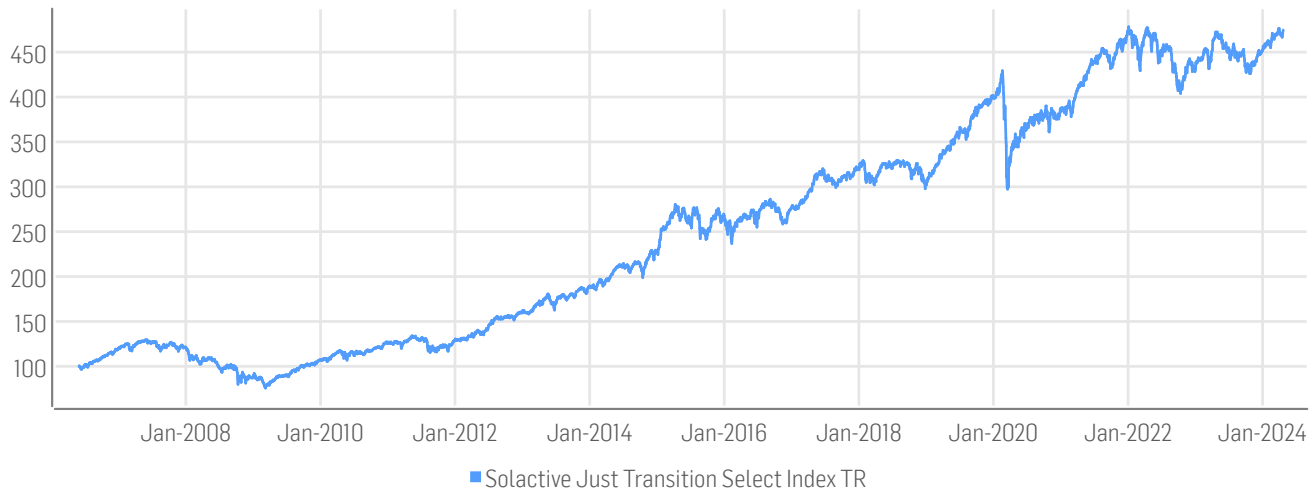


FACTSHEET - AS OF 22-Apr-2024

Solactive Just Transition Select Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOA8R0 / SLOA8R	Base Value / Base Date	100 Points / 31.05.2006
Bloomberg / Reuters	/ .SOLJTST	Last Price	474.63
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

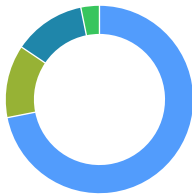
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.66%	3.65%	10.34%	0.48%	5.13%	374.63%
Performance (p.a.)						9.09%
Volatility (p.a.)	6.36%	6.04%	6.28%	7.48%	6.08%	13.14%
High	476.21	476.21	476.21	476.21	476.21	478.28
Low	466.56	454.88	425.99	425.99	451.49	75.72
Sharpe Ratio*	0.70	1.95	2.90	-0.46	2.19	0.39
Max. Drawdown	-2.03%	-2.03%	-2.03%	-9.82%	-2.03%	-41.64%
VaR 95 \ 99				-14.7% \ -19.2%		-19.7% \ -38.2%
CVaR 95 \ 99				-17.7% \ -21.9%		-31.9% \ -55.7%

* 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).

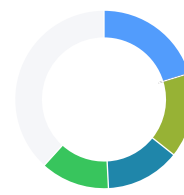
COMPOSITION BY CURRENCIES

- EUR 71.9%
- GBP 12.5%
- CHF 12.4%
- DKK 3.2%



COMPOSITION BY COUNTRIES

- NL 20.3%
- IT 15.4%
- FR 13.5%
- GB 12.5%
- Others 38.3%



TOP COMPONENTS AS OF 22-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
UNIPOL GRUPPO SPA	UNI IM Equity	IT	EUR	4.59%
ARCADIS NV	ARCAD NA Equity	NL	EUR	3.79%
POSTE ITALIANE SPA	PST IM Equity	IT	EUR	3.73%
UNIPOLSAI ASSICURAZIONI SPA	US IM Equity	IT	EUR	3.58%
AXA SA	CS FP Equity	FR	EUR	3.56%
AIR LIQUIDE SA	AI FP Equity	FR	EUR	3.54%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	3.51%
EURONEXT NV	ENX FP Equity	NL	EUR	3.37%
AEGON LTD	AGN NA Equity	NL	EUR	3.37%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	3.36%

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