

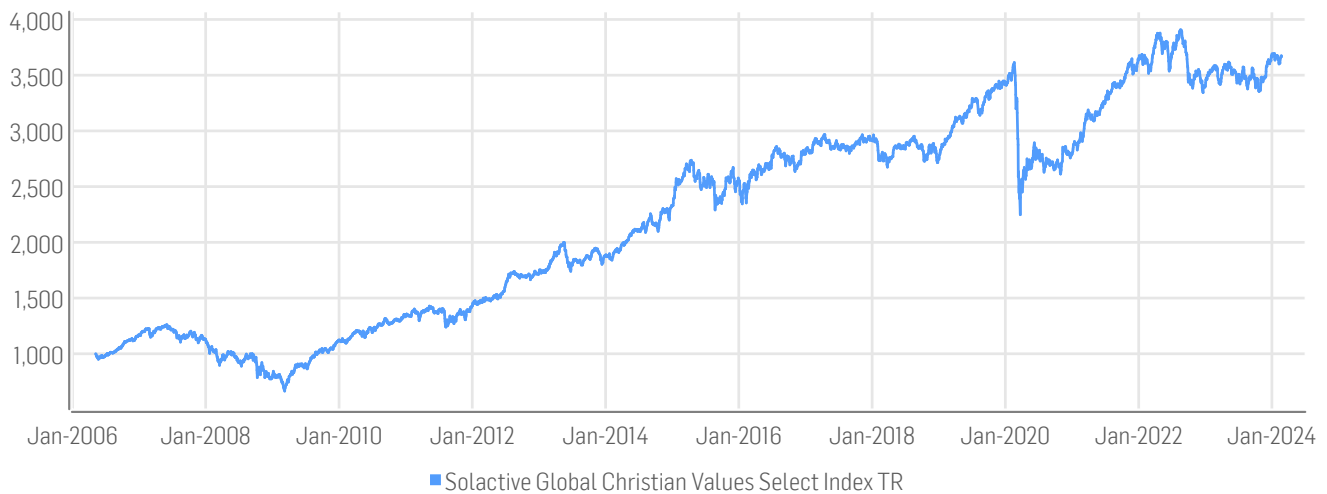
FACTSHEET - AS OF 23-Feb-2024

Solactive Global Christian Values Select Index TR

DESCRIPTION

Solactive Global Christian Values Select Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|---|
| ISIN / WKN | DE000SLOBGY9 | Base Value / Base Date | 1000 Points / 08.05.2006 |
| Bloomberg / Reuters | SOLGCPST Index / .SOLGCPST | Last Price | 3674.38 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | EUR | History | Available daily back to 08.05.2006 |
| Index Members | 30 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 0.54% | 5.24% | 7.17% | 3.12% | -0.01% | 267.44% |
| Performance (p.a.) | | | | | | 7.59% |
| Volatility (p.a.) | 6.51% | 6.86% | 7.99% | 8.03% | 6.54% | 13.15% |
| High | 3677.31 | 3694.70 | 3694.70 | 3694.70 | 3694.70 | 3907.78 |
| Low | 3599.97 | 3481.53 | 3352.23 | 3352.23 | 3599.97 | 664.82 |
| Sharpe Ratio* | 0.44 | 2.79 | 1.40 | -0.09 | -0.61 | 0.28 |
| Max. Drawdown | -2.10% | -2.56% | -5.97% | -7.34% | -2.56% | -47.34% |
| VaR 95 \ 99 | | | | -15.2% \ -19.7% | | -19.1% \ -36.9% |
| CVaR 95 \ 99 | | | | -18.5% \ -22.3% | | -32.8% \ -59.7% |

* 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).

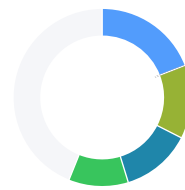
COMPOSITION BY CURRENCIES

- EUR 31.3%
- CAD 19.1%
- JPY 13.4%
- SGD 10.9%
- Others 25.3%



COMPOSITION BY COUNTRIES

- CA 19.1%
- JP 13.4%
- IT 12.7%
- SG 10.9%
- Others 43.9%



TOP COMPONENTS AS OF 23-Feb-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| ROYAL KPN NV | KPN NA Equity | NL | EUR | 5.05% |
| SOFTBANK CORP | 9434 JT Equity | JP | JPY | 4.33% |
| OVERSEA-CHINESE BANKING CORP | OCBC SP Equity | SG | SGD | 4.32% |
| DBS GROUP HOLDINGS LTD | DBS SP Equity | SG | SGD | 3.85% |
| ORANGE SA | ORA FP Equity | FR | EUR | 3.62% |
| RED ELECTRICA CORP SA | RED SQ Equity | ES | EUR | 3.62% |
| ASSICURAZIONI GENERALI SPA | G IM Equity | IT | EUR | 3.52% |
| PEMBINA PIPELINE CORP | PPL CT Equity | CA | CAD | 3.45% |
| WESTPAC BANKING CORPORATION | WBC AT Equity | AU | AUD | 3.43% |
| ANZ GROUP HOLDINGS LTD | ANZ AT Equity | AU | AUD | 3.40% |

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