

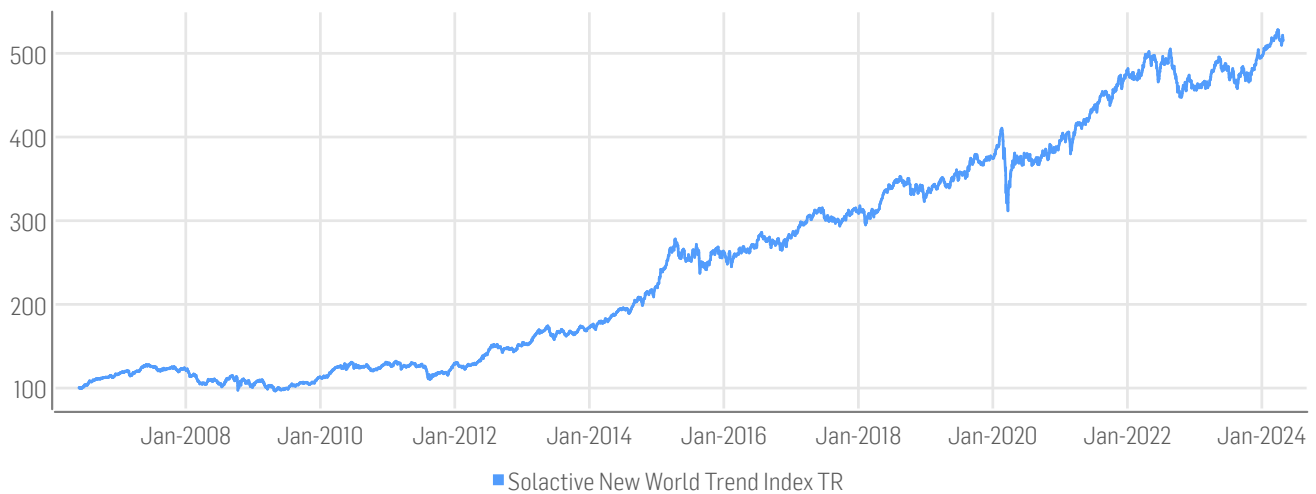
FACTSHEET - AS OF 26-Apr-2024

Solactive New World Trend Index TR

DESCRIPTION

Solactive New World Trend Index TR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|------------------------|------------------------|---|
| ISIN / WKN | DE000SLOCZ43 | Base Value / Base Date | 1000 Points / 31.05.2006 |
| Bloomberg / Reuters | SOLNWTT Index/.SOLNWTT | Last Price | 516.38 |
| 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 | 39 | | |

STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance | -2.24% | 2.05% | 10.48% | 5.44% | 4.11% | 416.38% |
| Performance (p.a.) | | | | | | 9.60% |
| Volatility (p.a.) | 7.93% | 5.96% | 6.40% | 7.03% | 5.80% | 10.79% |
| High | 528.20 | 528.20 | 528.20 | 528.20 | 528.20 | 528.20 |
| Low | 509.63 | 506.23 | 467.24 | 457.88 | 496.01 | 96.34 |
| Sharpe Ratio* | -3.53 | 0.78 | 2.89 | 0.23 | 1.59 | 0.53 |
| Max. Drawdown | -3.52% | -3.52% | -3.52% | -7.61% | -3.52% | -24.96% |
| VaR 95 \ 99 | | | | -11.8% \ -16.7% | | -16.0% \ -29.6% |
| CVaR 95 \ 99 | | | | -15.1% \ -18.3% | | -25.5% \ -44.6% |

* 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).

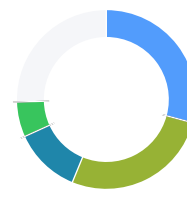
COMPOSITION BY CURRENCIES

- USD 33.3%
- GBP 28.0%
- EUR 24.7%
- NOK 5.2%
- Others 8.8%



COMPOSITION BY COUNTRIES

- US 29.2%
- GB 27.0%
- FR 12.0%
- IT 6.3%
- Others 25.5%



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------------|-----------------|---------|----------|------------------|
| LONDON STOCK EXCHANGE GROUP ORD | LSEG LN Equity | GB | GBP | 10.69% |
| BUNZL PLC | BNZL LN Equity | GB | GBP | 9.44% |
| DANONE SA | BN FP Equity | FR | EUR | 9.06% |
| CDW CORP/DE | CDW UW Equity | US | USD | 7.44% |
| RECORDATI SPA | REC IM Equity | IT | EUR | 5.22% |
| TELENOR ASA | TEL NO Equity | NO | NOK | 5.17% |
| MICROSOFT CORP | MSFT UW Equity | US | USD | 5.09% |
| TELIA CO AB | TELIA SS Equity | SE | SEK | 3.56% |
| HALEON PLC | HLN LN Equity | GB | GBP | 3.48% |
| DEUTSCHE TELEKOM AG | DTE GY Equity | DE | EUR | 3.06% |

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