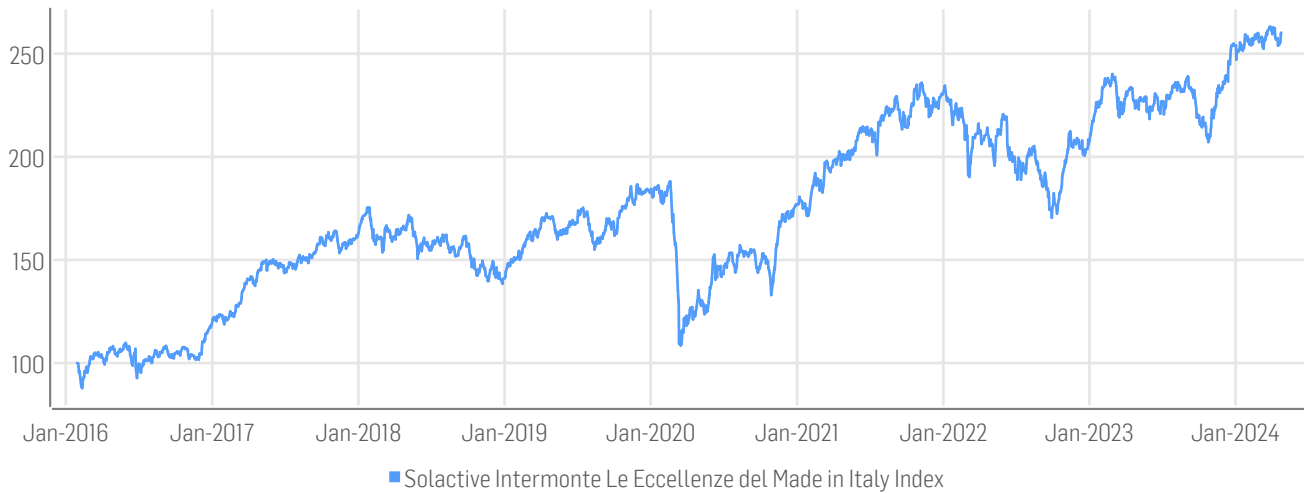


FACTSHEET - AS OF 24-Apr-2024

Solactive Intermonte Le Eccellenze del Made in Italy Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0D562 / SL0D56	Base Value / Base Date	100 Points / 29.01.2016
Bloomberg / Reuters	SOLINTER Index / .SOLINTER	Last Price	260.21
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 29.01.2016
Index Members	14		

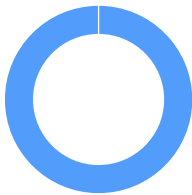
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.83%	0.35%	24.46%	14.48%	2.42%	160.21%
Performance (p.a.)						12.31%
Volatility (p.a.)	12.26%	11.30%	13.86%	14.01%	12.21%	20.07%
High	263.06	263.06	263.06	263.06	263.06	263.06
Low	253.81	252.39	209.07	207.14	247.15	87.82
Sharpe Ratio*	-1.11	-0.22	3.75	0.77	0.32	0.42
Max. Drawdown	-3.52%	-3.52%	-3.52%	-13.34%	-3.52%	-42.33%
VaR 95 \ 99				-22.3% \ -42.7%		-29.8% \ -54.9%
CVaR 95 \ 99				-32.0% \ -43.3%		-48.2% \ -90.2%

* 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).

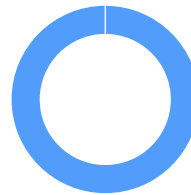
COMPOSITION BY CURRENCIES

• EUR 100.0%



COMPOSITION BY COUNTRIES

• IT 100.0%



TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
AQUAFIL SPA	ECNL IM Equity	IT	EUR	8.31%
ARNOLDO MONDADORI EDITORE	MN IM Equity	IT	EUR	8.30%
LEONARDO SPA	LDO IM Equity	IT	EUR	8.18%
F.I.L.A. - FABBRICA ITALIANA LAPIS ED AFFINI S.P.A.	FILA IM Equity	IT	EUR	7.87%
UNICREDIT SPA	UCG IM Equity	IT	EUR	7.86%
TINEXTA SPA	TNXT IM Equity	IT	EUR	7.70%
BREMBO SPA	BRE IM Equity	IT	EUR	7.62%
DE LONGHI SPA	DLG IM Equity	IT	EUR	7.41%
TECHNOGYM SPA	TGYM IM Equity	IT	EUR	6.91%
BUZZI	BZU IM Equity	IT	EUR	6.41%

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