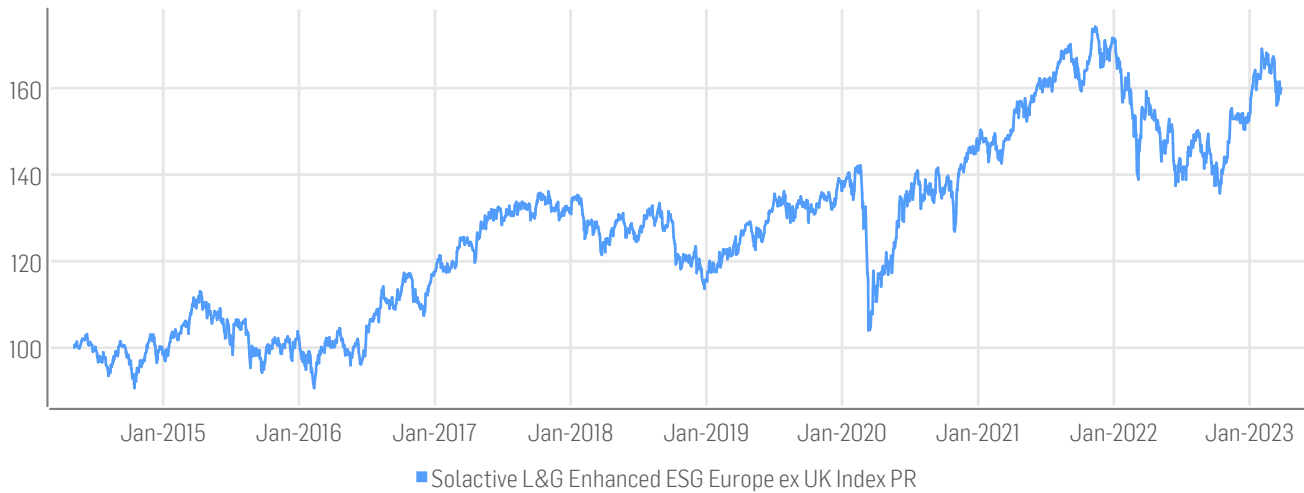


FACTSHEET - AS OF 27-Mar-2023

Solactive L&G Enhanced ESG Europe ex UK Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOEA24 / SLOEA2 | Base Value / Base Date | 100 Points / 07.05.2014 |
| Bloomberg / Reuters | / .SOEESGEP | Last Price | 159.94 |
| 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 | GBP | History | Available daily back to 07.05.2014 |
| Index Members | 341 | | |

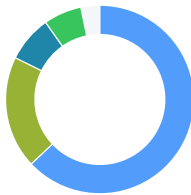
STATISTICS

| GBP | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance | -2.24% | 4.22% | 12.59% | 1.96% | 4.90% | 59.94% |
| Performance (p.a.) | | | | | | 5.43% |
| Volatility (p.a.) | 22.30% | 17.05% | 16.47% | 16.90% | 17.11% | 16.21% |
| High | 167.30 | 169.08 | 169.08 | 169.08 | 169.08 | 174.18 |
| Low | 156.01 | 152.21 | 135.69 | 135.69 | 152.47 | 90.67 |
| Sharpe Ratio* | -1.27 | 0.83 | 1.40 | -0.13 | 1.06 | 0.08 |
| Max. Drawdown | -6.75% | -7.73% | -7.73% | -13.95% | -7.73% | -26.85% |
| VaR 95 \ 99 | | | | -29.3% \ -51.9% | | -25.6% \ -45.6% |
| CVaR 95 \ 99 | | | | -39.2% \ -53.8% | | -37.9% \ -61.0% |

* 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).

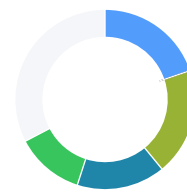
COMPOSITION BY CURRENCIES

- EUR 63.0%
- CHF 19.3%
- DKK 8.0%
- SEK 6.5%
- Others 3.2%



COMPOSITION BY COUNTRIES

- FR 19.8%
- CH 19.3%
- DE 15.9%
- NL 12.3%
- Others 32.7%



TOP COMPONENTS AS OF 27-Mar-2023

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|-----------------|---------|----------|------------------|
| NESTLE SA | NESN SE Equity | CH | CHF | 4.84% |
| ASML HOLDING NV | ASML NA Equity | NL | EUR | 4.79% |
| NOVO NORDISK A/S | NOVOB DC Equity | DK | DKK | 4.63% |
| ROCHE HOLDING AG | ROG SE Equity | CH | CHF | 3.98% |
| NOVARTIS AG | NOVN SE Equity | CH | CHF | 3.32% |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity | FR | EUR | 2.87% |
| SAP SE | SAP GY Equity | DE | EUR | 2.61% |
| L OREAL SA | OR FP Equity | FR | EUR | 1.85% |
| SANOFI SA | SAN FP Equity | FR | EUR | 1.79% |
| SCHNEIDER ELECTRIC SE | SU FP Equity | FR | EUR | 1.74% |

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