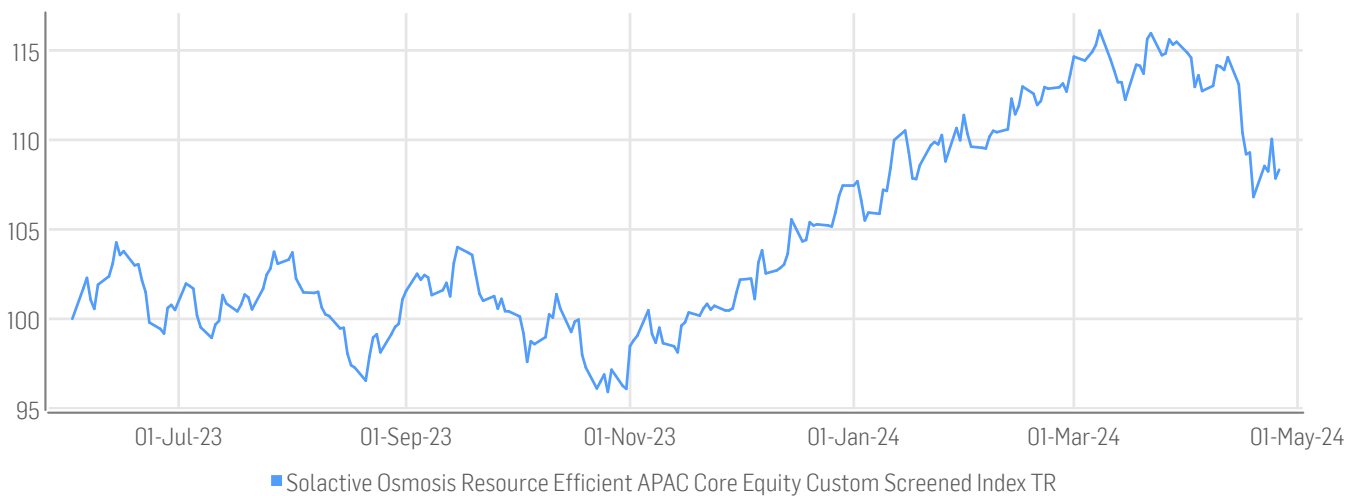


Solactive Osmosis Resource Efficient APAC Core Equity Custom Screened Index TR

DESCRIPTION

The Solactive Osmosis Resource Efficient Core Equity Custom Screened Index aims to represent Developed Markets (APAC) securities that operate in accordance with certain market standards on ESG screens, while delivering a reduction in carbon, water and waste intensity. The index is calculated as a Total Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|---|
| ISIN / WKN | SLOJ4M | Base Value / Base Date | 100 Points / 02.06.2023 |
| Bloomberg / Reuters | /.SOCORASG | Last Price | 108.33 |
| 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 02.06.2023 |
| Index Members | 102 | | |

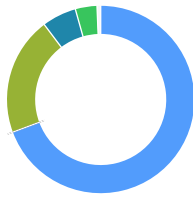
STATISTICS

| EUR | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|------|--------|-----------------|
| Performance | -6.30% | -0.43% | 11.50% | | 0.82% | 8.33% |
| Performance (p.a.) | | | | | | 9.29% |
| Volatility (p.a.) | 17.81% | 14.56% | 13.93% | | 14.24% | 13.68% |
| High | 115.61 | 116.11 | 116.11 | | 116.11 | 116.11 |
| Low | 106.81 | 106.81 | 96.09 | | 105.50 | 95.92 |
| Sharpe Ratio* | -3.29 | -0.39 | 1.49 | | -0.10 | 0.39 |
| Max. Drawdown | -7.61% | -8.01% | -8.01% | | -8.01% | -8.01% |
| VaR 95 \ 99 | | | | | | -21.3% \ -32.1% |
| CVaR 95 \ 99 | | | | | | -27.7% \ -37.4% |

* 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).

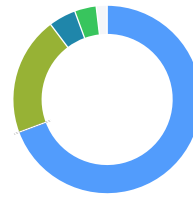
COMPOSITION BY CURRENCIES

- JPY 69.3%
- AUD 20.4%
- HKD 5.9%
- SGD 3.7%
- Others 0.6%



COMPOSITION BY COUNTRIES

- JP 69.3%
- AU 20.4%
- HK 4.7%
- SG 3.7%
- Others 1.9%



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------------------|----------------|---------|----------|------------------|
| RECRUIT HOLDINGS CO LTD | 6098 JT Equity | JP | JPY | 6.14% |
| NINTENDO CO LTD | 7974 JT Equity | JP | JPY | 4.96% |
| TOYOTA MOTOR CORP | 7203 JT Equity | JP | JPY | 4.71% |
| KEYENCE CORP ORD | 6861 JT Equity | JP | JPY | 4.29% |
| CHUGAI PHARMACEUTICAL CO LTD ORD | 4519 JT Equity | JP | JPY | 4.11% |
| FAST RETAILING CO LTD ORD | 9983 JT Equity | JP | JPY | 3.37% |
| LASERTEC CORP | 6920 JT Equity | JP | JPY | 2.84% |
| NIPPON YUSEN KK | 9101 JT Equity | JP | JPY | 2.50% |
| COMMONWEALTH BANK OF AUSTRALIA | CBA AT Equity | AU | AUD | 2.31% |
| ORIX CORP ORD | 8591 JT Equity | JP | JPY | 2.25% |

DISCLAIMER

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