

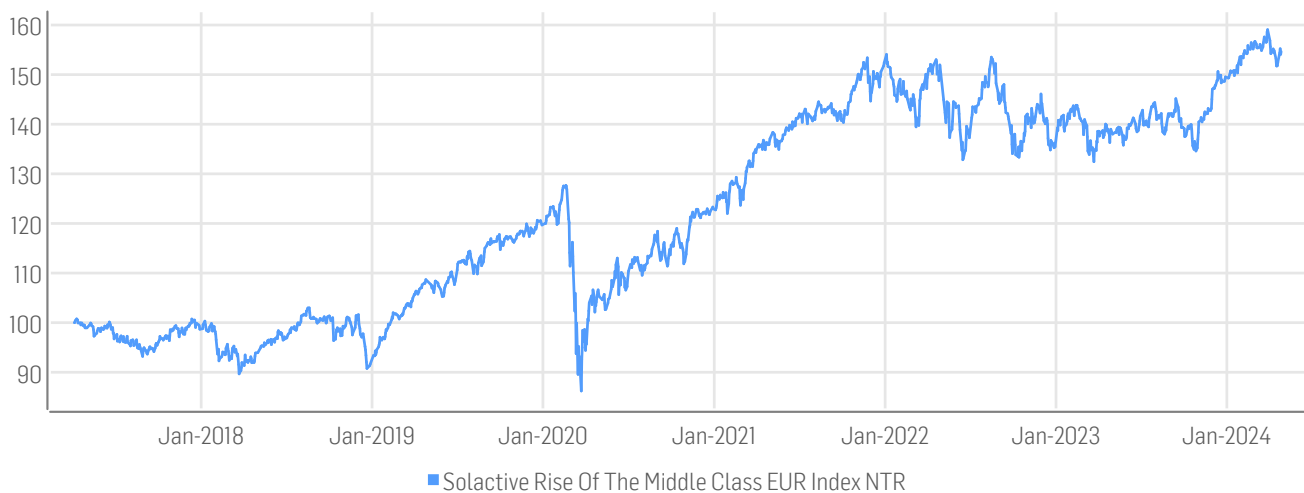
FACTSHEET - AS OF 26-Apr-2024

Solactive Rise Of The Middle Class EUR Index NTR

DESCRIPTION

Representation of securities reflecting the ascendance of the middle-class demographic. It is composed of the following index categories: Basic Goods, Communication, Discretionary Goods, Finance, Food & Beverages, and Real Estate.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOK1B	Base Value / Base Date	100 Points / 23.05.2017
Bloomberg / Reuters	SOLRISEN Index/ .SOLRISEN	Last Price	154.65
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 23.05.2017
Index Members	60		

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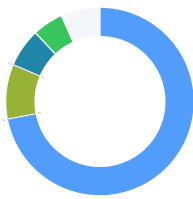
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.48%	1.56%	14.90%	12.06%	3.42%	58.00%
Performance (p.a.)						6.83%
Volatility (p.a.)	10.83%	8.58%	8.80%	9.72%	8.49%	16.26%
High	159.07	159.07	159.07	159.07	159.07	159.07
Low	151.74	151.74	135.22	134.60	149.32	86.22
Sharpe Ratio*	-2.80	0.30	3.25	0.86	0.82	0.18
Max. Drawdown	-4.61%	-4.61%	-4.61%	-7.27%	-4.61%	-32.47%
VaR 95 \ 99				-16.5% \ -21.2%		-22.4% \ -45.4%
CVaR 95 \ 99				-19.3% \ -22.5%		-39.9% \ -82.7%

* 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).

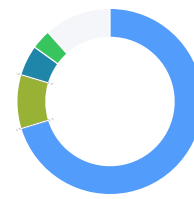
COMPOSITION BY CURRENCIES

- USD 72.0%
- JPY 9.4%
- EUR 6.6%
- GBP 5.3%
- Others 6.7%



COMPOSITION BY COUNTRIES

- US 70.3%
- JP 9.4%
- GB 5.3%
- AU 3.4%
- Others 11.6%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
KRAFT HEINZ CO/THE	KHC UN Equity	US	USD	1.87%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.85%
AMERICAN EXPRESS CO	AXP UN Equity	US	USD	1.83%
UNILEVER PLC	ULVR LN Equity	GB	GBP	1.82%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	1.80%
WELLS FARGO & CO	WFC UN Equity	US	USD	1.78%
GOODMAN GROUP ORD UNIT	GMG AT Equity	AU	AUD	1.76%
AMAZON.COM INC	AMZN UN Equity	US	USD	1.76%
REALTY INCOME CORP	O UN Equity	US	USD	1.76%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.76%

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