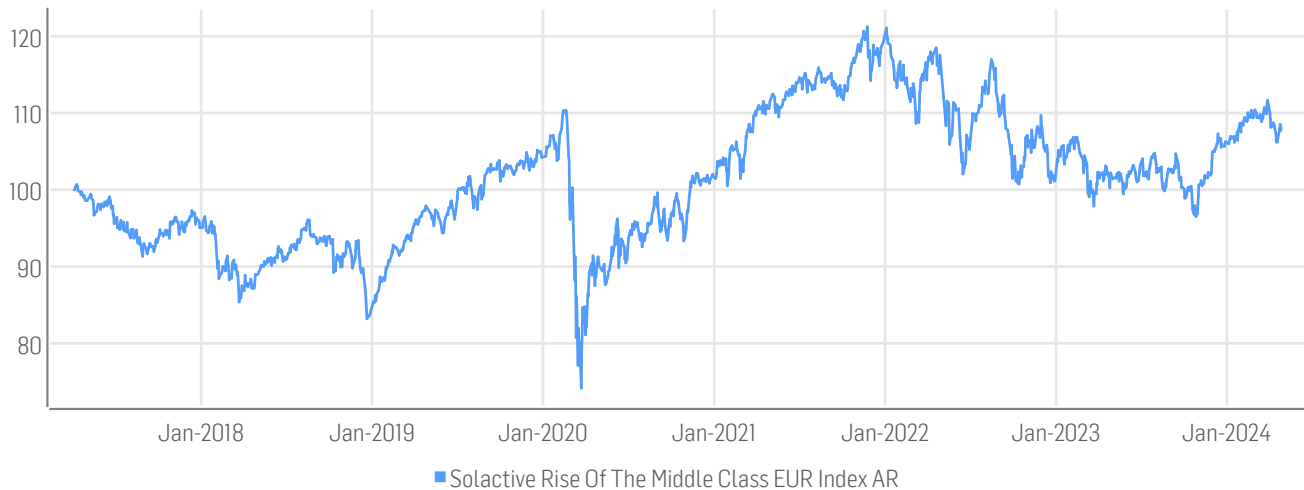


FACTSHEET - AS OF 26-Apr-2024

Solactive Rise Of The Middle Class EUR Index AR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOK1D3 / SLOK1D	Base Value / Base Date	100.0 Points / 2017.04.05
Bloomberg / Reuters	SOLRISED Index / .SOLRISED	Last Price	108.10
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	EUR	History	Available daily back to 2017.04.05
Index Members	60		

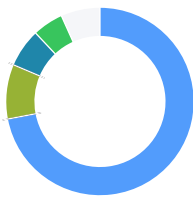
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.89%	0.29%	12.03%	6.60%	1.72%	8.10%
Performance (p.a.)						1.11%
Volatility (p.a.)	10.93%	8.65%	8.85%	9.73%	8.54%	16.16%
High	111.65	111.65	111.65	111.65	111.65	121.23
Low	106.20	106.20	96.90	96.49	106.02	74.17
Sharpe Ratio*	-3.11	-0.32	2.49	0.29	0.17	-0.17
Max. Drawdown	-4.88%	-4.88%	-4.88%	-7.91%	-4.88%	-32.79%
VaR 95 \ 99				-16.9% \ -21.3%		-22.7% \ -45.6%
CVaR 95 \ 99				-19.7% \ -23.2%		-40.1% \ -83.3%

* 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).

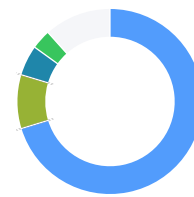
COMPOSITION BY CURRENCIES

- 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 (%)
Money Market Position				-0.01%
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%
PEPSICO INC	PEP UN Equity	US	USD	1.76%
WELLTOWER INC	WELL UN Equity	US	USD	1.75%

FACTSHEET - AS OF 26-Apr-2024
Solactive Rise Of The Middle Class EUR Index AR

Company	Ticker	Country	Currency	Index Weight (%)
BOOKING HOLDINGS INC	BKNG UW Equity	US	USD	1.75%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	1.74%
T-MOBILE US INC	TMUS UW Equity	US	USD	1.74%
ITOCHU CORP ORD	8001 JT Equity	JP	JPY	1.73%
PROGRESSIVE CORP	PGR UN Equity	US	USD	1.73%
PINDUODUO INC	PDD UW Equity	KY	USD	1.72%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	1.72%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.72%
TJX COMPANIES INC	TJX UN Equity	US	USD	1.71%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.71%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	1.71%
COSTCO WHOLESALE CORP	COST UW Equity	US	USD	1.71%
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	1.71%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.70%
MONDELEZ INTERNATIONAL INC	MDLZ UW Equity	US	USD	1.70%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	1.70%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	1.69%
WALMART INC	WMT UN Equity	US	USD	1.69%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	1.69%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	1.69%
MCDONALDS CORP	MCD UN Equity	US	USD	1.68%
CONSTELLATION BRANDS INC CL A	STZ UN Equity	US	USD	1.67%
APPLE INC	AAPL UW Equity	US	USD	1.67%
STARBUCKS CORP	SBUX UW Equity	US	USD	1.66%
TESLA INC	TSLA UW Equity	US	USD	1.66%
AT&T	T UN Equity	US	USD	1.66%
L OREAL SA	OR FP Equity	FR	EUR	1.66%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	1.65%
BLACKROCK INC	BLK UN Equity	US	USD	1.63%
NIKE INC	NKE UN Equity	US	USD	1.63%
NESTLE SA	NESN SE Equity	CH	CHF	1.62%
DIAGEO PLC	DGE LN Equity	GB	GBP	1.62%
LOWES COS INC	LOW UN Equity	US	USD	1.62%
SIMON PROPERTY GROUP INC	SPG UN Equity	US	USD	1.60%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.60%
PUBLIC STORAGE	PSA UN Equity	US	USD	1.59%
KDDI CORP (DDI) ORD	9433 JT Equity	JP	JPY	1.56%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.55%
HOME DEPOT INC	HD UN Equity	US	USD	1.54%
SOFTBANK CORP	9434 JT Equity	JP	JPY	1.54%
CROWN CASTLE INC	CCI UN Equity	US	USD	1.54%
COMCAST CORP-CLASS A	CMCSA UW Equity	US	USD	1.53%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	1.51%
MONSTER BEVERAGE CORP	MNST UW Equity	US	USD	1.50%

FACTSHEET - AS OF 26-Apr-2024
Solactive Rise Of The Middle Class EUR Index AR

Company	Ticker	Country	Currency	Index Weight (%)
AMERICAN TOWER CORP	AMT UN Equity	US	USD	1.50%
EQUINIX INC	EQIX UW Equity	US	USD	1.46%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	1.44%
PROLOGIS INC	PLD UN Equity	US	USD	1.39%

DISCLAIMER

© Solactive AG, 2024. All rights reserved.


The information contained in this factsheet is impersonal, not tailored to the needs of any person, entity or group of persons and for informational purposes only. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such. The content is provided on an "as is" basis. Solactive AG accepts no responsibility or liability for any errors or for any loss from use of this factsheet or any of the information or data contained herein. In no event shall Solactive AG be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the factsheets and its content even if advised of the possibility of such damages.

It is not possible to invest directly in an index. Exposure to assets represented by an index is available through investable financial instruments that seek to provide an investment return based on the performance of an index. A decision to invest in any such financial instrument should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such financial instrument only after carefully considering the risks associated with investing in such financial instruments, as detailed in an offering memorandum or similar document that is prepared by or on behalf of the issuer of the financial instrument or vehicle.

The financial instruments are not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index level at any time or in any other respect. Solactive AG makes no assurance that financial instruments based on the index will accurately track index performance or provide positive investment returns. Solactive AG is not an investment adviser and nothing in this factsheet constitutes a recommendation by Solactive AG to invest capital in financial instruments nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in a financial instrument. Inclusion of a security within an index is not a recommendation by Solactive AG to buy, sell, or hold such security, nor is it considered to be investment advice.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: indexing@solactive.com

"Solactive", "Solactive GBS", "German Index Engineering" and the logo  are registered trademarks of Solactive AG.

The information in this document does not constitute tax, legal or investment advice. The factsheet is proprietary to Solactive AG. Its content may not be modified, reproduced, redistributed or stored in a retrieval system in whole or in part without the prior written consent of Solactive AG.