

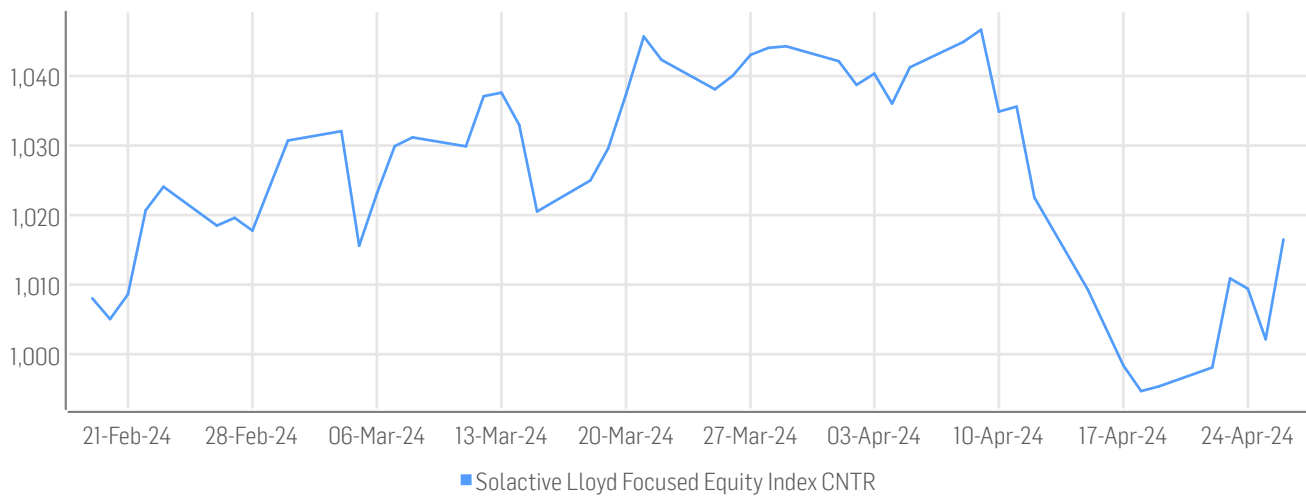
FACTSHEET - AS OF 26-Apr-2024

Solactive Lloyd Focused Equity Index CNTR

DESCRIPTION

Please insert - if required

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|---|
| ISIN / WKN | SLOKYZ | Base Value / Base Date | 1000 Points / 06.02.2024 |
| Bloomberg / Reuters | SFEPNTRC Index / .SFEPNTRC | Last Price | 1016.50 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 1:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 06.02.2024 |
| Index Members | 32 | | |

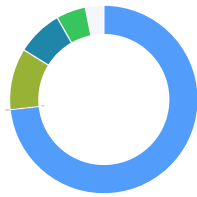
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|-----|------|------|---------|-----------------|
| Performance | -2.54% | | | | 0.84% | 0.84% |
| Performance (p.a.) | | | | | | 4.67% |
| Volatility (p.a.) | 10.81% | | | | 10.50% | 10.50% |
| High | 1046.66 | | | | 1046.66 | 1046.66 |
| Low | 994.69 | | | | 994.69 | 994.69 |
| Sharpe Ratio* | -2.98 | | | | -0.06 | -0.06 |
| Max. Drawdown | -4.97% | | | | -4.97% | -4.97% |
| VaR 95 \ 99 | | | | | | -20.2% \ -25.5% |
| CVaR 95 \ 99 | | | | | | |

* 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).

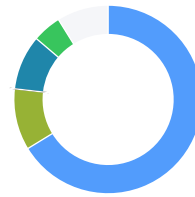
COMPOSITION BY CURRENCIES

- USD 73.3%
- GBP 10.6%
- EUR 7.9%
- CHF 5.1%
- Others 3.2%



COMPOSITION BY COUNTRIES

- US 66.3%
- GB 10.6%
- CH 9.4%
- NL 5.0%
- Others 8.8%



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|-----------------|---------|----------|------------------|
| MICROSOFT CORP | MSFT UW Equity | US | USD | 6.48% |
| ASHTED GROUP PLC | AHT LN Equity | GB | GBP | 5.91% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 5.90% |
| THERMO FISHER SCIENTIFIC INC | TMO UN Equity | US | USD | 5.53% |
| SHELL PLC-W/I-ADR | SHEL UN Equity | US | USD | 5.37% |
| SALESFORCE INC | CRM UN Equity | US | USD | 4.90% |
| SERVICE CORP INTERNATIONAL | SCI UN Equity | US | USD | 4.81% |
| CHUBB LTD | CB UN Equity | CH | USD | 4.30% |
| BLACKROCK INC | BLK UN Equity | US | USD | 4.04% |
| BECTON DICKINSON AND CO | BDX UN Equity | US | USD | 3.32% |

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