

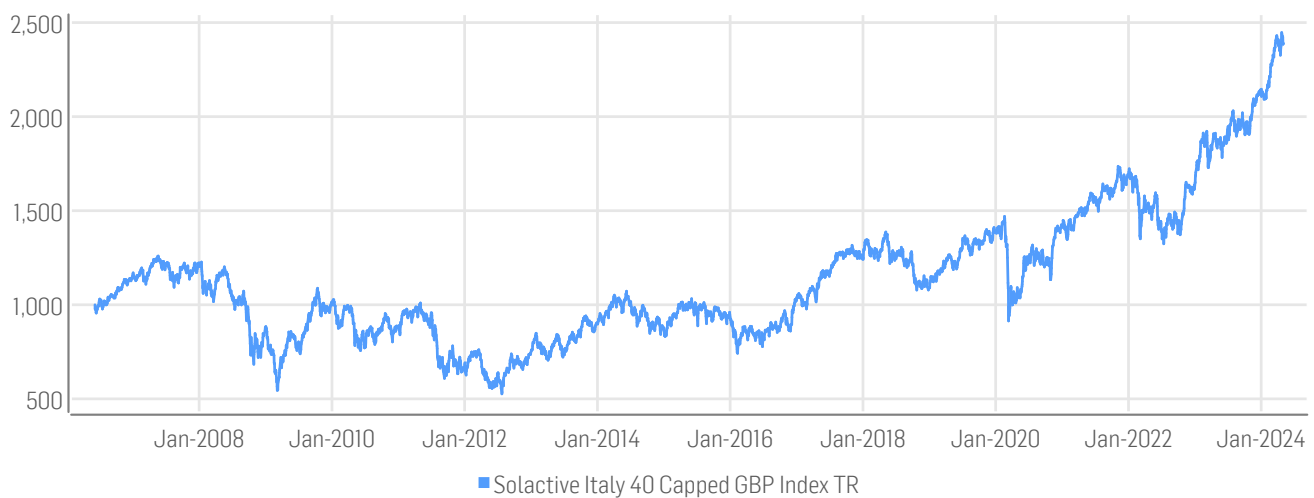
FACTSHEET - AS OF 03-May-2024

Solactive Italy 40 Capped GBP Index TR

DESCRIPTION

The Solactive Italy 40 Capped GBP Index TR intends to track the performance of the largest 40 companies from the Italian stock market. Constituents are selected and weighted based on free-float market capitalization subject to a 15% security capping. The index is calculated as a total return index in GBP and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

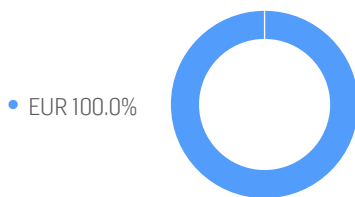
| | | | |
|---------------------|--------------|------------------------|---|
| ISIN / WKN | SL0MD1 | Base Value / Base Date | 1000 Points / 07.06.2006 |
| Bloomberg / Reuters | / .IT40KBT | Last Price | 2388.81 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | GBP | History | Available daily back to 07.06.2006 |
| Index Members | 40 | | |

STATISTICS

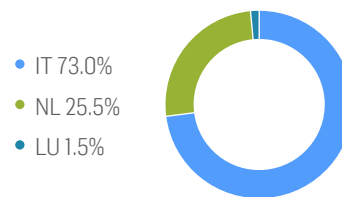
| GBP | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -0.88% | 11.65% | 19.61% | 27.91% | 11.98% | 138.88% |
| Performance (p.a.) | | | | | | 4.98% |
| Volatility (p.a.) | 15.24% | 12.39% | 11.45% | 13.39% | 12.29% | 24.80% |
| High | 2447.14 | 2447.14 | 2447.14 | 2447.14 | 2447.14 | 2447.14 |
| Low | 2326.46 | 2154.00 | 1981.22 | 1782.88 | 2091.90 | 526.34 |
| Sharpe Ratio* | -1.01 | 4.13 | 3.37 | 1.73 | 2.74 | -0.01 |
| Max. Drawdown | -3.47% | -4.29% | -4.29% | -6.65% | -4.29% | -58.20% |
| VaR 95 \ 99 | | | | -22.2% \ -35.4% | | -39.0% \ -73.0% |
| CVaR 95 \ 99 | | | | -29.0% \ -38.9% | | -60.7% \ -96.1% |

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 03-May-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------------|-----------------|---------|----------|------------------|
| UNICREDIT SPA | UCG IM Equity | IT | EUR | 11.19% |
| INTESA SANPAOLO SPA | ISP IM Equity | IT | EUR | 10.95% |
| FERRARI NV | RACE IM Equity | NL | EUR | 10.62% |
| ENEL SPA | ENEL IM Equity | IT | EUR | 9.79% |
| STELLANTIS NV | STLAM IM Equity | NL | EUR | 9.03% |
| ENI SPA | ENI IM Equity | IT | EUR | 6.36% |
| STMICROELECTRONICS NV | STMMI IM Equity | NL | EUR | 4.93% |
| ASSICURAZIONI GENERALI SPA | G IM Equity | IT | EUR | 4.82% |
| PRYSMIAN SPA | PRY IM Equity | IT | EUR | 2.78% |
| MONCLER SPA | MONC IM Equity | IT | EUR | 2.54% |

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