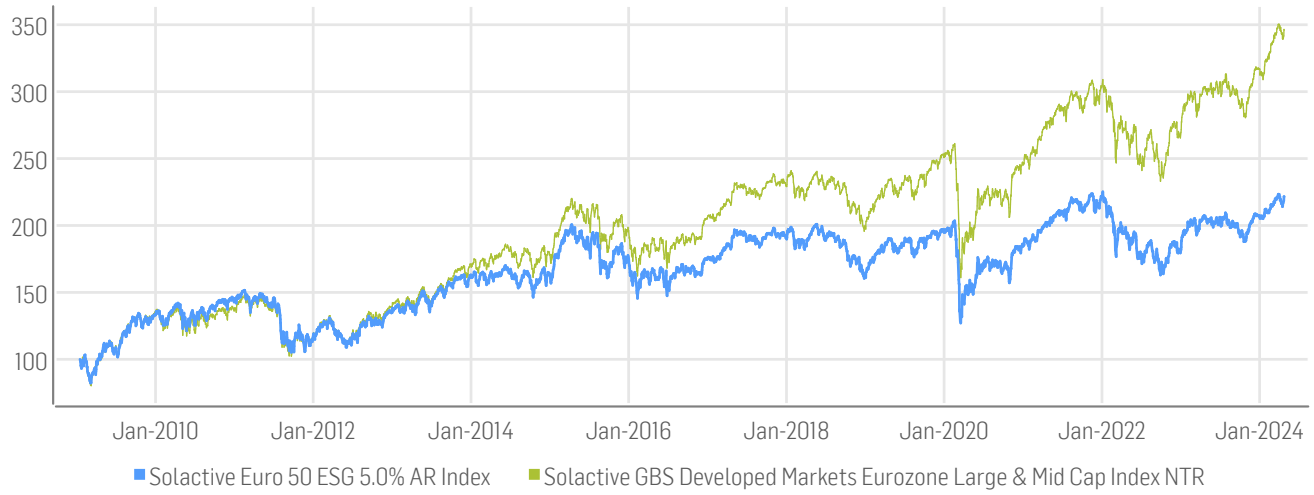
FACTSHEET - AS OF 24-Apr-2024
Solactive Euro 50 ESG 5.0% AR Index

DESCRIPTION

The Solactive Euro 50 ESG 5.0% AR Index index tracks the price movement of the 50 largest companies within the Eurozone that are also member of the Ethibel Sustainability Index Excellence Europe. The Ethibel Sustainability Index Excellence Europe contains 200 shares of European companies that display the best performance in terms of corporate social responsibility (CSR). The Index is calculated as a Net Total Return Index, i.e. dividends will be reinvested net of tax. A synthetic dividend of 5.0% p.a. including a management fee of 0.25% p.a. (accrued on a daily basis) is deducted from the index level. The Index is denominated in EUR and adjusted on a quarterly basis.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5WS8 / SLA5WS	Base Value / Base Date	100 Points / 16.01.2009
Bloomberg / Reuters	SOLKESG5 Index / .SOLKESG5	Last Price	221.62
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 16.01.2009
Index Members	50		

STATISTICS

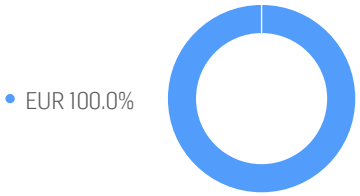
EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	0.35%	5.64%	17.85%	8.10%	7.05%	121.62%
Performance (p.a.)						5.35%
Volatility (p.a.)	10.10%	8.25%	8.13%	10.00%	8.31%	18.95%
High	223.38	223.38	223.38	223.38	223.38	225.18
Low	214.03	209.35	188.05	187.87	205.05	82.27
Sharpe Ratio*	0.04	2.55	4.39	0.43	2.38	0.08
Max. Drawdown	-4.19%	-4.19%	-4.19%	-10.32%	-4.19%	-37.56%
VaR 95 \ 99				-16.4% \ -23.7%		-30.2% \ -55.2%
CVaR 95 \ 99				-21.7% \ -32.0%		-46.4% \ -73.0%

* 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).

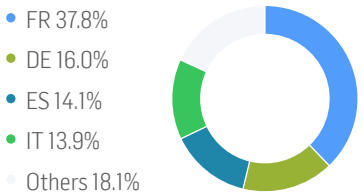
STATISTICS - GBS - Solactive GBS Developed Markets Eurozone Large & Mid Cap Index NTR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.48%	8.12%	23.28%	14.53%	9.11%	245.88%
Performance (p.a.)						8.47%
Volatility (p.a.)	9.52%	8.45%	9.02%	10.89%	9.15%	19.26%
High	1517.45	1517.45	1517.45	1517.45	1517.45	1517.45
Low	1469.52	1385.70	1215.27	1215.27	1338.40	347.76
Sharpe Ratio*	-1.00	3.95	5.43	1.00	2.99	0.24
Max. Drawdown	-3.16%	-3.16%	-3.16%	-10.43%	-3.16%	-38.36%
VaR 95 \ 99				-18.4% \ -25.2%		-30.8% \ -56.0%
CVaR 95 \ 99				-24.0% \ -35.3%		-46.9% \ -74.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
PROSUS NV	PRX NA Equity	NL	EUR	2.14%
STMICROELECTRONICS NV	STMMI IM Equity	NL	EUR	2.09%
ACCOR SA	AC FP Equity	FR	EUR	2.07%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	2.07%
SAP SE	SAP GY Equity	DE	EUR	2.07%
EDENRED	EDEN FP Equity	FR	EUR	2.04%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	2.04%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	2.04%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	2.03%
AMADEUS IT GROUP SA CLASS A	AMS SQ Equity	ES	EUR	2.03%

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