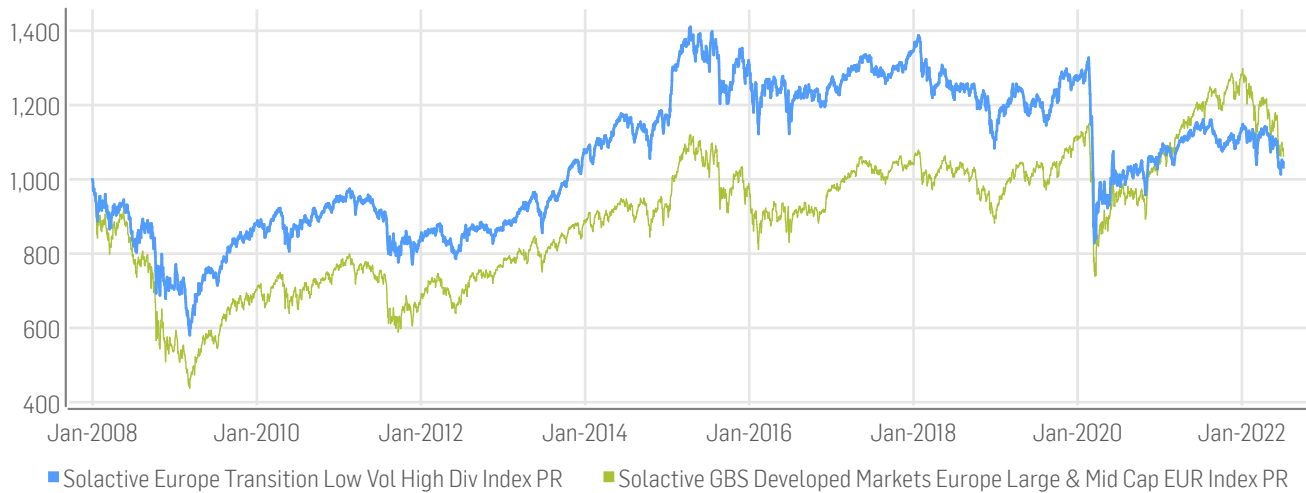


FACTSHEET - AS OF 05-Jul-2022

Solactive Europe Transition Low Vol High Div Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA60X0 / SLA60X	Base Value / Base Date	1000 Points / 31.12.2007
Bloomberg / Reuters	SOLVCLIT Index / .SOLVCLIT	Last Price	1031.62
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Developed Markets	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 31.12.2007
Index Members	29		

FACTSHEET - AS OF 05-Jul-2022
Solactive Europe Transition Low Vol High Div Index PR

STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.77%	-8.18%	-9.97%	-10.45%	-8.79%	3.16%
Performance (p.a.)						0.21%
Volatility (p.a.)	16.89%	13.77%	15.41%	12.62%	15.27%	15.73%
High	1103.38	1142.19	1145.91	1161.36	1148.66	1410.82
Low	1013.42	1013.42	1013.42	1013.42	1013.42	580.36
Sharpe Ratio*	-3.01	-2.08	-1.21	-0.79	-1.04	0.05
Max. Drawdown	-8.15%	-11.27%	-11.56%	-12.74%	-11.77%	-41.96%
VaR 95 \ 99				-23.0% \ -38.1%		-23.5% \ -48.3%
CVaR 95 \ 99				-31.7% \ -42.7%		-39.3% \ -69.2%

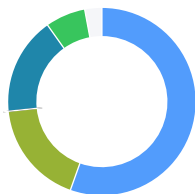
* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference 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 Europe Large & Mid Cap EUR Index PR

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.62%	-11.77%	-17.25%	-11.57%	-17.07%	6.15%
Performance (p.a.)						0.41%
Volatility (p.a.)	21.52%	18.92%	21.15%	17.62%	20.89%	19.55%
High	1111.21	1153.42	1216.18	1230.59	1230.59	1230.59
Low	1006.44	1006.44	1006.44	1006.44	1006.44	415.07
Sharpe Ratio*	-3.07	-2.07	-1.48	-0.63	-1.44	0.05
Max. Drawdown	-9.43%	-12.74%	-17.25%	-18.21%	-18.21%	-56.22%
VaR 95 \ 99				-31.9% \ -57.1%		-30.3% \ -59.7%
CVaR 95 \ 99				-44.9% \ -60.4%		-49.1% \ -83.1%

COMPOSITION BY CURRENCIES

- EUR 55.5%
- GBP 17.9%
- CHF 16.8%
- NOK 6.9%
- Others 2.9%



COMPOSITION BY COUNTRIES

- GB 17.9%
- CH 16.8%
- NL 14.3%
- FI 11.2%
- Others 39.8%



TOP COMPONENTS AS OF 05-Jul-2022

Company	Ticker	Country	Currency	Index Weight (%)
ORKLA ASA	ORK NO Equity	NO	NOK	5.88%
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	5.86%
ROYAL KPN NV	KPN NA Equity	NL	EUR	5.76%
TELEFONICA SA	TEF SQ Equity	ES	EUR	5.73%
UNILEVER PLC	ULVR LN Equity	GB	GBP	5.70%
KESKO OYJ CLASS B	KESKOB FH Equity	FI	EUR	5.34%
ROYAL VOPAK NV	VPK NA Equity	NL	EUR	5.25%
KUEHNE & NAGEL INTERNATIONAL AG	KNIN SE Equity	CH	CHF	5.24%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	5.24%
TELEFONICA DEUTSCHLAND HOLDING AG	O2D GY Equity	DE	EUR	5.19%

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