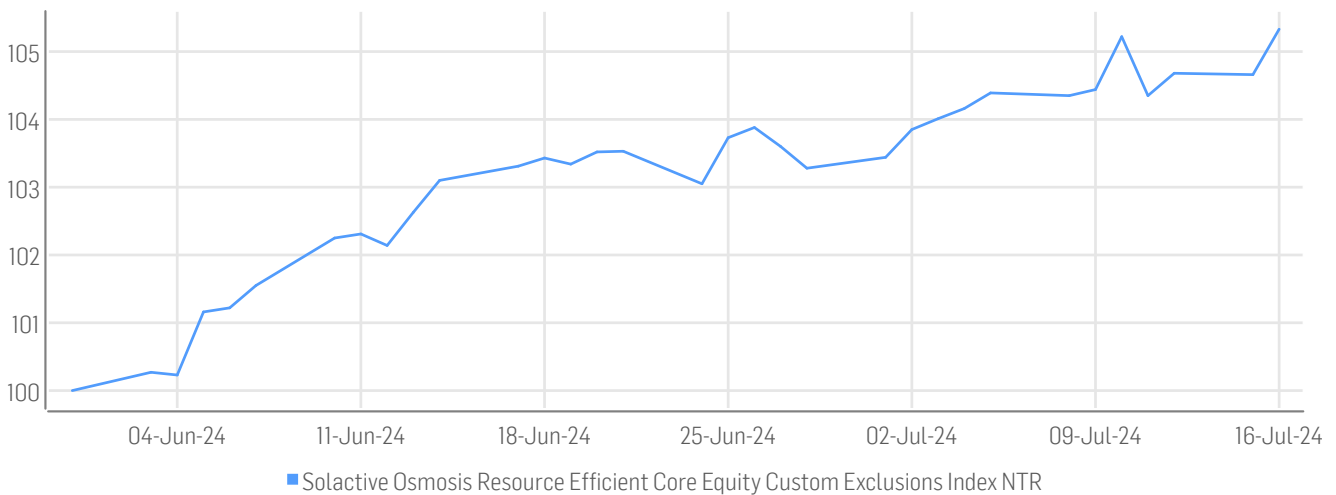


Solactive Osmosis Resource Efficient Core Equity Custom Exclusions Index NTR

DESCRIPTION

The Solactive Osmosis Resource Efficient Core Equity Custom Exclusions Index NTR aims to track the performance of securities assigned to multiple Developed Market regions and operating in accordance with certain market standards on ESG screens. The Index excludes companies that are tobacco companies and those that breach the UN Global Compact Principles. At the same time the Index targets companies that are efficient in their productive use of resources, which translates into reduced carbon emissions, water consumption and waste generation, relative to economic output. The strategy aims at delivering a reduction in carbon, water and waste intensity. The index is calculated as a Net Total Return Index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOMWD	Base Value / Base Date	100 Points / 10.06.2024
Bloomberg / Reuters	/ .SOCORCEN	Last Price	105.33
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	EUR	History	Available daily back to 10.06.2024
Index Members	555		

FACTSHEET - AS OF 16-Jul-2024
Solactive Osmosis Resource Efficient Core Equity Custom Exclusions Index NTR

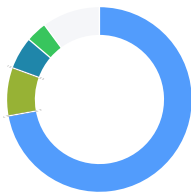
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	2.16%				5.33%	3.01%
Performance (p.a.)						35.13%
Volatility (p.a.)	5.75%				5.77%	5.75%
High	105.33				105.33	105.33
Low	103.05				100.00	102.14
Sharpe Ratio*	4.54				8.21	5.47
Max. Drawdown	-0.83%				-0.83%	-0.83%
VaR 95 \ 99						-7.4% \ -13.2%
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).

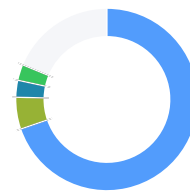
COMPOSITION BY CURRENCIES

- USD 72.1%
- EUR 8.4%
- JPY 5.7%
- GBp 3.7%
- Others 10.1%



COMPOSITION BY COUNTRIES

- US 69.7%
- JP 5.7%
- GB 3.0%
- CA 2.8%
- Others 18.8%



TOP COMPONENTS AS OF 16-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
SIEMENS HEALTHINEERS AG	SHL GY Equity	DE	EUR	0.02%
EXTRA SPACE STORAGE INC	EXR UN Equity	US	USD	0.02%
TJX COMPANIES INC	TJX UN Equity	US	USD	0.19%
MONGODB INC	MDB UQ Equity	US	USD	0.03%
BAYERISCHE MOTOREN WERKE AG	BMW GY Equity	DE	EUR	0.04%
US BANCORP	USB UN Equity	US	USD	0.11%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	0.05%
AFLAC INC	AFL UN Equity	US	USD	0.09%
KEURIG DR PEPPER INC	KDP UW Equity	US	USD	0.05%
EBAY INC	EBAY UW Equity	US	USD	0.24%

FACTSHEET - AS OF 16-Jul-2024
Solactive Osmosis Resource Efficient Core Equity Custom Exclusions Index NTR

DISCLAIMER

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The index is launched on 10-Jun-2024. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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

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