

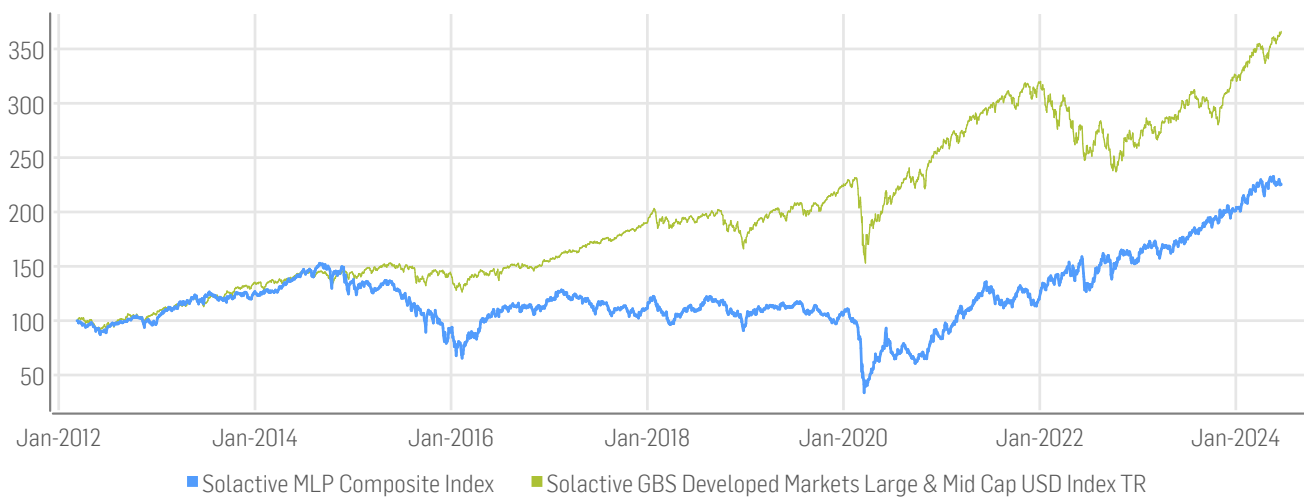
FACTSHEET - AS OF 18-Jun-2024

Solactive MLP Composite Index

DESCRIPTION

The Solactive MLP Composite Index tracks the price movements in shares of the largest entities that are structured as Master Limited Partnerships (MLP) and that are engaged in the transportation, storage, processing, refining, marketing, exploration, production, or mining of natural resources. A maximum of 40 MLPs are included and weighted according to freefloat market capitalization. The index is calculated as a total return index in USD and adjusted semi-annually.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA0ML5 / SLA0ML	Base Value / Base Date	100 Points / 09.03.2012
Bloomberg / Reuters	SOLMLPA Index / .SOLMLPA	Last Price	225.10
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Strategy	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 09.03.2012
Index Members	11		

STATISTICS

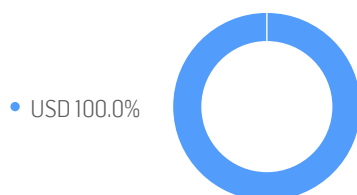
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.64%	-0.60%	10.80%	31.94%	11.99%	125.10%
Performance (p.a.)						6.83%
Volatility (p.a.)	13.13%	13.29%	13.48%	13.87%	13.67%	28.99%
High	232.81	232.81	232.81	232.81	232.81	232.81
Low	224.47	214.73	200.81	172.11	200.84	33.64
Sharpe Ratio*	-2.52	-0.58	1.32	1.96	1.60	0.05
Max. Drawdown	-3.58%	-6.55%	-6.55%	-6.55%	-6.55%	-77.99%
VaR 95 \ 99				-21.3% \ -29.8%		-35.5% \ -77.7%
CVaR 95 \ 99				-27.5% \ -31.4%		-66.2% \ -136.7%

* 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).

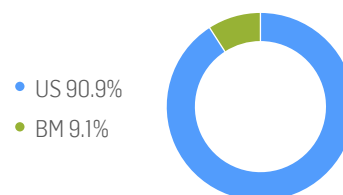
STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index TR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.67%	3.91%	13.32%	23.70%	12.37%	266.11%
Performance (p.a.)						11.15%
Volatility (p.a.)	7.55%	9.14%	8.97%	9.83%	9.12%	14.15%
High	2170.18	2170.18	2170.18	2170.18	2170.18	2170.18
Low	2103.61	1996.34	1899.01	1661.62	1899.01	534.18
Sharpe Ratio*	2.26	1.26	2.63	1.91	2.50	0.41
Max. Drawdown	-1.69%	-5.13%	-5.13%	-10.30%	-5.13%	-33.87%
VaR 95 \ 99				-16.2% \ -21.9%		-20.6% \ -40.7%
CVaR 95 \ 99				-20.2% \ -26.1%		-34.2% \ -61.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
GENESIS ENERGY LP	GEL UN Equity	US	USD	11.94%
WESTERN MIDSTREAM PARTNERS LP	WES UN Equity	US	USD	11.01%
MPLX LP	MPLX UN Equity	US	USD	10.04%
ENERGY TRANSFER LP	ET UN Equity	US	USD	9.92%
PLAINS ALL AMERICAN PIPELINE LP	PAA UW Equity	US	USD	9.76%
ENTERPRISE PRODUCTS PARTNERS	EPD UN Equity	US	USD	9.76%
CHENIERE ENERGY PARTNERS LP	CQP UN Equity	US	USD	9.49%
BROOKFIELD INFRASTRUCTURE PARTNERS LP	BIP UN Equity	BM	USD	9.12%
USA COMPRESSION PARTNERS LP	USAC UN Equity	US	USD	8.79%
NGL ENERGY PARTNERS LP	NGL UN Equity	US	USD	6.38%
DELEK LOGISTICS PARTNERS LP	DKL UN Equity	US	USD	3.80%

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