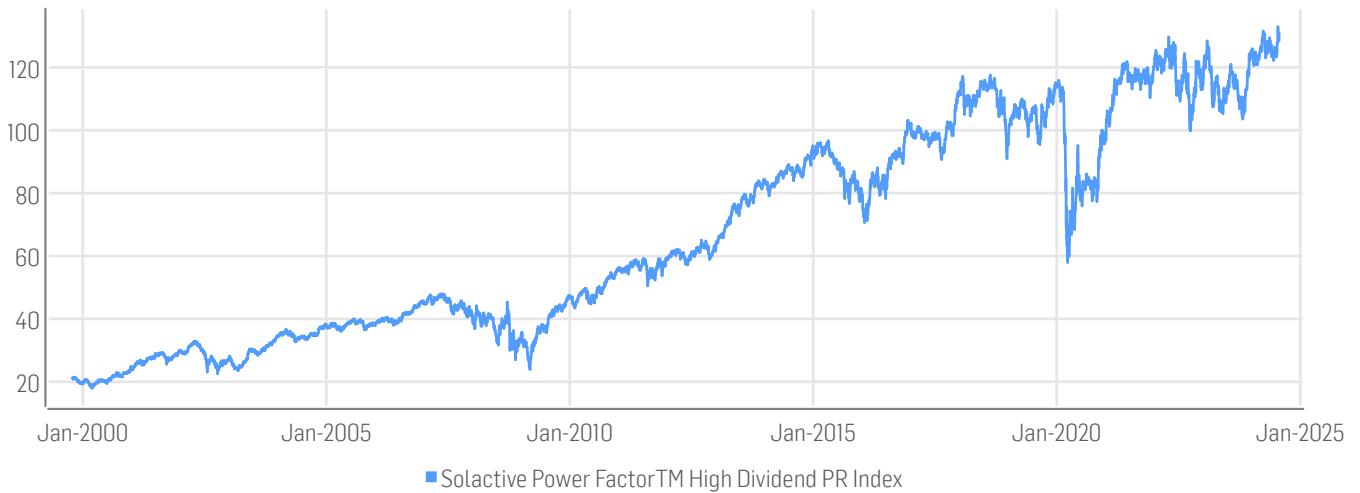


FACTSHEET - AS OF 26-Jul-2024

Solactive Power Factor™ High Dividend PR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA2T34 / SLA2T3	Base Value / Base Date	100 Points / 06.12.2016
Bloomberg / Reuters	SOLWBIYP Index / .SOLWBIYP	Last Price	130.98
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	United States	Calculation	09:30am to 16:30pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 15.10.1999
Index Members	50		

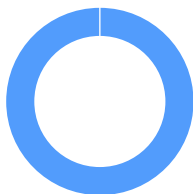
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	5.01%	3.66%	5.10%	9.38%	5.68%	30.98%
Performance (p.a.)						3.60%
Volatility (p.a.)	14.68%	13.42%	14.05%	15.61%	13.93%	24.20%
High	132.90	132.90	132.90	132.90	132.90	132.90
Low	123.31	122.21	120.80	103.56	120.61	57.96
Sharpe Ratio*	5.18	0.77	0.38	0.27	0.34	-0.07
Max. Drawdown	-3.38%	-5.53%	-7.06%	-13.52%	-7.06%	-50.68%
VaR 95 \ 99				-23.9% \ -32.7%		-33.2% \ -66.4%
CVaR 95 \ 99				-29.3% \ -37.0%		-57.0% \ -109.4%

* 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).

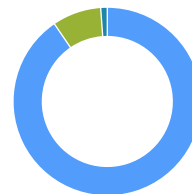
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 90.5%
- NL 8.4%
- MH 1.1%



TOP COMPONENTS AS OF 26-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
DOMINION ENERGY INC	D UN Equity	US	USD	5.12%
CVS HEALTH CORP	CVS UN Equity	US	USD	5.12%
ALTRIA GROUP INC	MO UN Equity	US	USD	5.10%
KRAFT HEINZ CO/THE	KHC UW Equity	US	USD	5.04%
LYONDELLBASELL INDU-CL A	LYB UN Equity	NL	USD	5.01%
AT&T	T UN Equity	US	USD	4.97%
KINDER MORGAN INC	KMI UN Equity	US	USD	4.97%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	4.82%
KOHL'S CORP	KSS UN Equity	US	USD	4.49%
WHIRLPOOL CORP	WHR UN Equity	US	USD	4.46%

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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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