

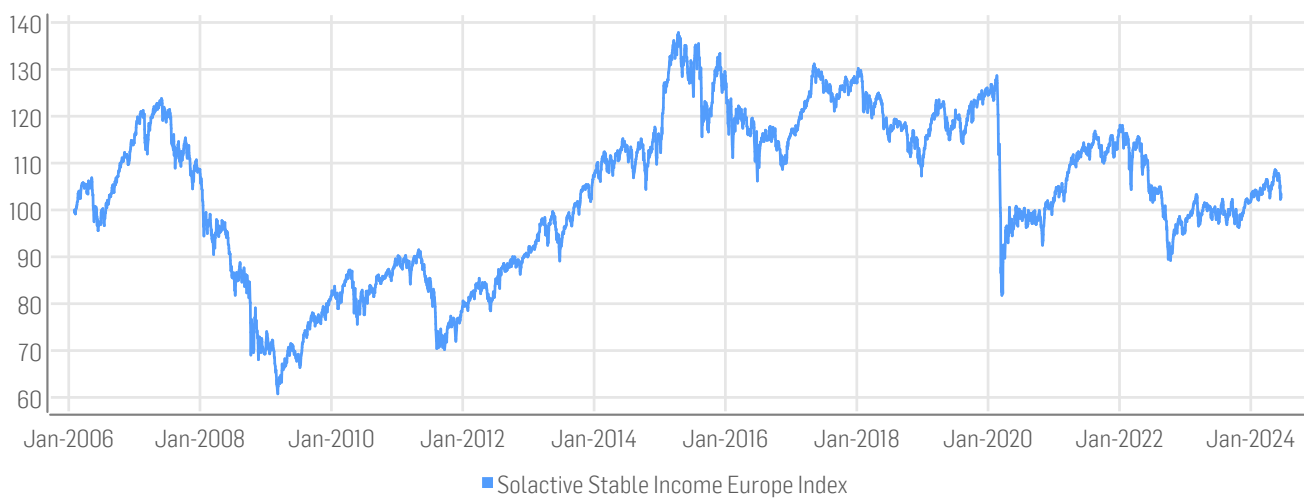
FACTSHEET - AS OF 18-Jun-2024

Solactive Stable Income Europe Index

DESCRIPTION

The Solactive Stable Income Europe Index is intended to reflect the performance of sector leader companies. The Index Components are selected based on their Free Cash Flow Yield, relative to their peers and subsequently screened for their realized Dividend yield and realized Volatility.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA3KP4 / SLA3KP	Base Value / Base Date	100 Points / 01.02.2006
Bloomberg / Reuters	SOLFCE Index / .SOLFCE	Last Price	103.45
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 01.02.2006
Index Members	50		

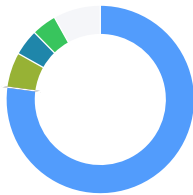
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.70%	-1.34%	1.82%	5.66%	1.60%	3.45%
Performance (p.a.)						0.18%
Volatility (p.a.)	11.21%	9.46%	8.41%	8.68%	8.60%	14.66%
High	108.40	108.59	108.59	108.59	108.59	137.86
Low	102.26	102.26	101.60	96.24	101.82	60.75
Sharpe Ratio*	-4.28	-0.95	0.01	0.24	-0.03	-0.24
Max. Drawdown	-5.79%	-5.83%	-5.83%	-5.92%	-5.83%	-50.92%
VaR 95 \ 99				-13.3% \ -23.9%		-22.7% \ -43.2%
CVaR 95 \ 99				-20.4% \ -29.1%		-36.6% \ -62.9%

* 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).

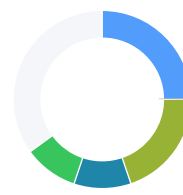
COMPOSITION BY CURRENCIES

- EUR 77.1%
- NOK 6.0%
- GBP 4.5%
- SEK 4.3%
- Others 8.1%



COMPOSITION BY COUNTRIES

- FR 24.9%
- DE 19.8%
- ES 10.4%
- NL 9.9%
- Others 35.0%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
TELE2 AB	TEL2B SS Equity	SE	SEK	2.39%
HENKEL AG & CO KGAA PREF	HEN3 GY Equity	DE	EUR	2.35%
COCA-COLA HBC AG-DI	CCH LN Equity	CH	GBP	2.28%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	2.27%
TESCO PLC	TSCO LN Equity	GB	GBP	2.22%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	2.18%
A2A SPA	A2A IM Equity	IT	EUR	2.18%
CEZ AS	CEZ CK Equity	CZ	CZK	2.17%
TALANX AG	TLX GY Equity	DE	EUR	2.16%
ENAGAS SA	ENG SQ Equity	ES	EUR	2.14%

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