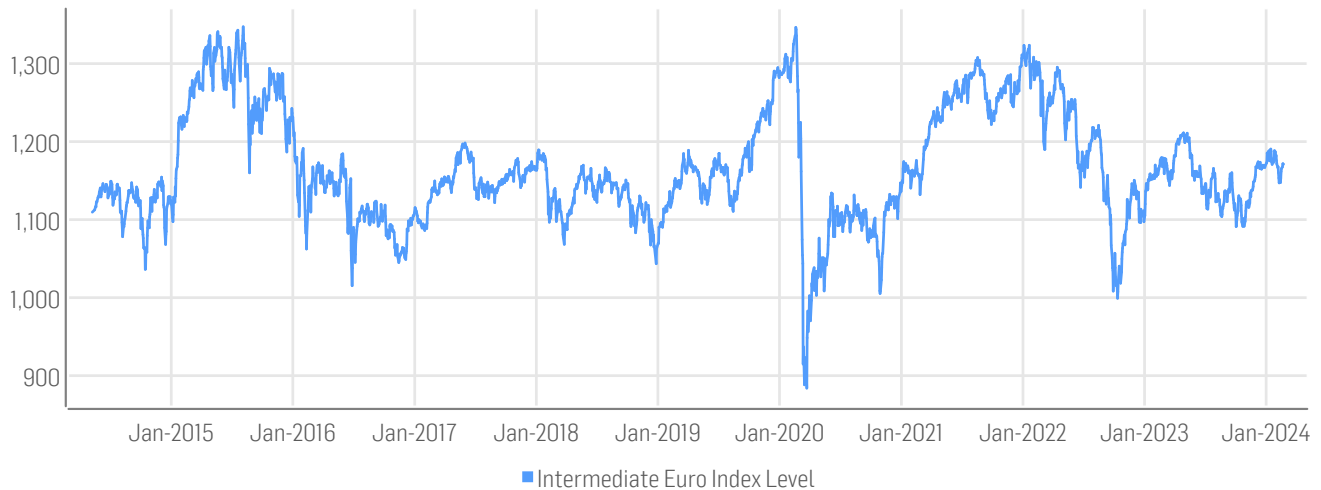


FACTSHEET - AS OF 22-Feb-2024

Intermediate Euro Index Level

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5UH5 / SLA5UH	Base Value / Base Date	1116.81 Points / 19.05.2014
Bloomberg / Reuters	INDEUI Index / .INDEUI	Last Price	1170.90
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Equity	Calculation	01:00am to 09:00am (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 19.05.2014
Index Members	50		

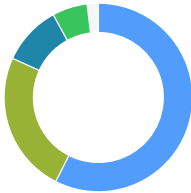
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.21%	1.95%	4.77%	-0.68%	0.17%	4.84%
Performance (p.a.)						0.49%
Volatility (p.a.)	7.42%	7.11%	8.85%	9.10%	7.97%	14.86%
High	1188.42	1190.49	1190.49	1211.25	1190.49	1347.23
Low	1147.04	1147.04	1091.07	1091.07	1147.04	884.00
Sharpe Ratio*	-0.86	0.60	0.68	-0.51	-0.35	-0.23
Max. Drawdown	-3.48%	-3.65%	-5.95%	-9.92%	-3.65%	-34.38%
VaR 95 \ 99				-17.7% \ -21.7%		-21.7% \ -42.1%
CVaR 95 \ 99				-20.1% \ -24.8%		-36.7% \ -67.1%

* 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).

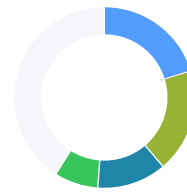
COMPOSITION BY CURRENCIES

- EUR 57.5%
- GBP 24.3%
- CHF 10.2%
- NOK 6.0%
- Others 1.9%



COMPOSITION BY COUNTRIES

- GB 20.3%
- FR 18.5%
- CH 12.4%
- FI 7.8%
- Others 41.0%



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
LA FRANCAISE DES JEUX SAEM	FDJ FP Equity	FR	EUR	2.41%
SGS SA	SGSN SE Equity	CH	CHF	2.32%
ROYAL VOPAK NV	VPK NA Equity	NL	EUR	2.27%
TENARIS SA	TEN IM Equity	LU	EUR	2.25%
MOWI ASA	MOWI NO Equity	NO	NOK	2.25%
CIE GENERALE DES ETABLISSEMENTS MICHELIN	ML FP Equity	FR	EUR	2.21%
ROYAL KPN NV	KPN NA Equity	NL	EUR	2.17%
GSK PLC	GSK LN Equity	GB	GBP	2.16%
UNILEVER PLC	ULVR LN Equity	GB	GBP	2.14%
COCA-COLA HBC AG-DI	CCH LN Equity	CH	GBP	2.14%
HOLCIM LTD	HOLN SE Equity	CH	CHF	2.13%
ROYAL AHOLD DELHAIZE NV	AD NA Equity	NL	EUR	2.11%
RECKITT BENCKISER GROUP PLC	RKT LN Equity	GB	GBP	2.10%

FACTSHEET - AS OF 22-Feb-2024
Intermediate Euro Index Level

Company	Ticker	Country	Currency	Index Weight (%)
KONE OYJ CLASS B	KNEBV FH Equity	FI	EUR	2.09%
BRITISH AMERICAN TOBACCO PLC	BATS LN Equity	GB	GBP	2.07%
GAMES WORKSHOP GROUP PLC	GAW LN Equity	GB	GBP	2.05%
TIETOEVRV OYJ	TIETO FH Equity	FI	EUR	2.04%
DANONE SA	BN FP Equity	FR	EUR	2.04%
IEFFAGE SA	FGR FP Equity	FR	EUR	2.03%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	2.00%
VINCI SA	DG FP Equity	FR	EUR	2.00%
ELISA OYJ CLASS A	ELISA FH Equity	FI	EUR	2.00%
SWISSCOM AG	SCMN SE Equity	CH	CHF	2.00%
BOUYGUES SA	EN FP Equity	FR	EUR	2.00%
MONDI PLC	MNDI LN Equity	GB	GBP	1.99%
GAZTRANSPORT ET TECHNIGA	GTT FP Equity	FR	EUR	1.99%
ORANGE SA	ORA FP Equity	FR	EUR	1.99%
RED ELECTRICA CORP SA	RED SQ Equity	ES	EUR	1.99%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.97%
NATIONAL GRID PLC	NG/ LN Equity	GB	GBP	1.96%
IMPERIAL BRANDS PLC	IMB LN Equity	GB	GBP	1.95%
CENTAMIN PLC	CEY LN Equity	JE	GBP	1.95%
RIO TINTO PLC	RIO LN Equity	GB	GBP	1.94%
ITALGAS SPA	IG IM Equity	IT	EUR	1.94%
TELENOR ASA	TEL NO Equity	NO	NOK	1.93%
TERNA SPA	TRN IM Equity	IT	EUR	1.93%
TELE2 AB	TEL2B SS Equity	SE	SEK	1.91%
INFRASTRUTTURE WIRELESS ITALIANE SPA	INW IM Equity	IT	EUR	1.90%
EON SE	EOAN GY Equity	DE	EUR	1.90%
FREENET AG	FNTN GY Equity	DE	EUR	1.90%
TESCO PLC	TSCO LN Equity	GB	GBP	1.88%
IBERDROLA SA	IBE SQ Equity	ES	EUR	1.87%
GETLINK	GET FP Equity	FR	EUR	1.87%
ORKLA ASA	ORK NO Equity	NO	NOK	1.85%
SNAM SPA	SRG IM Equity	IT	EUR	1.83%

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