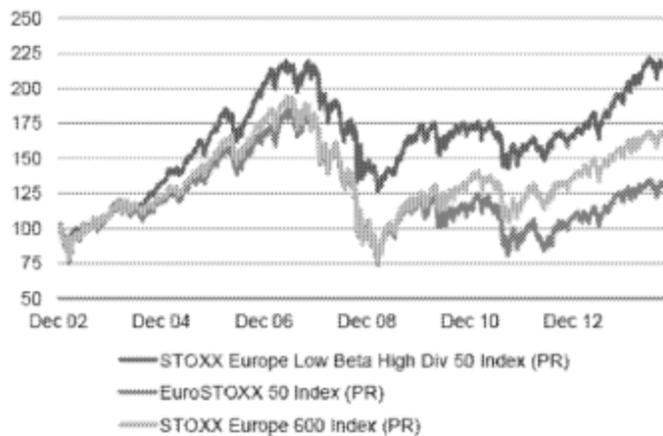


— The beta to SX5E Index is about 55% over the full period

Performance since Index inception



Return statistics

| | STOXX Europe Low Beta High Div 50 Index (PR) | SX5E Index Index (PR) | STOXX Europe 600 Index (PR) |
|-----------------------|---|--------------------------|--------------------------------|
| IRR since inception | 6.80% | 2.34% | 4.42% |
| YTD return | 7.89% | 3.76% | 4.51% |
| 1-month return | -0.45% | 1.68% | 0.32% |
| 3-month return | -0.79% | -0.07% | 0.36% |
| 1 year return | 15.42% | 11.50% | 10.51% |
| 3 year return | 42.45% | 48.00% | 51.68% |
| Worst day | -8.01% | -7.88% | -7.62% |
| Best day | 10.34% | 11.00% | 9.87% |
| Maximum Drawdown | -42.56% | -60.29% | -60.54% |
| Annualised Volatility | 14.29% | 22.45% | 18.93% |
| Return/Risk ratio | 0.48 | 0.10 | 0.23 |
| Beta | 100.00% | 55.63% | 68.86% |
| Correlation | 100.00% | 87.42% | 91.14% |

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