

MARKET ACCESS INDEX

**RISK PREMIA INDEX** 

**SMART BETA INDEX** 

**SRI/CLIMATE INDEX** 

THEMATIC INDEX



## 2024

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| INDEX NAME  | BLOOMBERG<br>TICKER | LAUNCH<br>DATE   | BACKTEST<br>DATE | SPONSORS/<br>CALCULATION<br>AGENT | INVESTMENT<br>& REFERENCE<br>UNIVERSE                                     | WEIGHTING<br>METHOD      | SYNTHETIC<br>DIVIDEND | RETURN <sup>(1)</sup> | BENCH.          | CUR. | REBAL.                                 |
|---|---------------------|------------------|------------------|-----------------------------------|---|--------------------------|-----------------------|-----------------------|-----------------|------|--|
| MARKET ACCESS IND   | EX                  |                  |                  |                                   |   |                          |                       |                       |                 |      |  |
| CAC® Large 60 Equal<br>Weight Excess Return<br>Index              | CLEWE               | 24 April<br>2015 | 31 Jan.<br>2008  | EURONEXT                          | France<br>60 largest market<br>capitalisation<br>stocks                   | Equally<br>weighted      | 5.00%<br>net          | Excess<br>Return      | CAC             | EUR  | Quarterly<br>3rd Friday<br>MJSD        |
| BeNe 40 Equal Weight<br>Excess Return Index                       | BENEWE              | 21 Sept.<br>2015 | 31 Dec.<br>2003  | <b>EURONEXT</b>                   | Belgium +<br>Netherlands<br>40 most liquid<br>stocks                      | Equally<br>weighted      | 4.50%<br>net          | Excess<br>Return      | BEL20<br>AEX    | EUR  | Quarterly<br>3rd Friday<br>MJSD        |
| EURO iSTOXX® 70 Equal<br>Weight<br>5% Decrement Index             | ISX70D5             | 29 April<br>2016 | 19 Dec.<br>2005  | STOXX                             | Eurozone<br>70 largest market<br>capitalisation<br>stocks                 | Equally<br>weighted      | 5.00%<br>net          | Excess<br>Return      | SX5E            | EUR  | Quarterly<br>3rd Friday<br>MJSD        |
| FTSE Custom 150<br>Equally Weighted<br>Discounted Return<br>Index | UKX150EQ            | 03 May<br>2016   | 29 Dec.<br>2000  | FTSE<br>Russell                   | United Kingdom<br>150 largest market<br>capitalisation<br>stocks          | Equally<br>weighted      | 5.00%<br>net          | Excess<br>Return      | UKX             | GBP  | Quarterly<br>3rd Friday<br>MJSD        |
| OMX® Stockholm 40<br>Equal Weighted Excess<br>Return Index        | OMXS40ER            | 14 Oct.<br>2016  | 30 Dec.<br>2005  | Nasdaq                            | Sweden<br>40 largest and most<br>liquid stocks                            | Equally<br>weighted      | 5.00%<br>net          | Excess<br>Return      | OMX             | SEK  | Quarterly<br>3rd Friday<br>M J S D     |
| idDAX 50 Equal Weight<br>Decrement 4% Index                       | DAX50D4             | 10 Jul.<br>2017  | 21 Mar.<br>2005  | STOXX                             | Germany<br>30 largest market<br>capitalisation + 20<br>most liquid stocks | Equally<br>weighted      | 4.00%<br>net          | Excess<br>Return      | DAXK            | EUR  | Quarterly<br>3rd Friday<br>MJSD        |
| EURO iSTOXX® 50<br>Futures Leveraged Price<br>Index               | SX5FLEP             | 16 Aug.<br>2017  | 28 Feb.<br>2003  | STOXX                             | <b>Eurozone</b><br>50 largest market<br>capitalisation<br>stocks          | Market<br>Capitalisation | No                    | Price<br>Return       | SX5E            | EUR  | Annually<br>3rd Friday<br>Sep.         |
| KRX® SF-KOSPI 200<br>Leverage 1.5x Index                          | KOSPI3              | 24 Aug.<br>2017  | 02 Jan.<br>2007  | KRX KOREA EXCHANGE                | Korea<br>200 largest market<br>capitalisation<br>stocks                   | Market<br>Capitalisation | No                    | Price<br>Return       | KOSPI2          | KRW  | Annually<br>in June                    |
| KOREA Taiwan IT<br>Premier Net TR USD<br>Index                    | KRTWITN             | 08 Sep.<br>2017  | 03 Jan.<br>2011  | KRX KOREA EXCHANGE                | Korea + Taïwan<br>Most liquid<br>Information<br>Technology Stocks         | Market<br>Capitalisation | No                    | Net Total<br>Return   | KOSPI2+<br>TWSE | USD  | Semi-<br>Annually<br>2nd<br>Friday J D |

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|--|---|-----------------|------------------|-----------------------------------|--|--------------------------------------|-------------------------------------|-----------------------|--------|------|---------------------------------------|
| MARKET ACCESS INDI   | EX  |                 |                  |                                   |  |                                      |                                     |                       |        |      |                                       |
| SGX® NKY Index Series  | SGXNKY1<br>SGXNKY2<br>SGXNKY3<br>SGXNKY4<br>SGXNKY5 | Jan.<br>2018    | 17 Oct.<br>2002  | SGX■                              | <b>Japan</b><br>225 price-weighted<br>stocks   | Price<br>weighted                    | No                                  | Price<br>Return       | NKY    | JPY  | Daily                                 |
| EURO iSTOXX® 25<br>Challengers Equal<br>Weight Decrement<br>5.50% Index        | ISX25D5   | 20 Jun.<br>2018 | 17 Mar.<br>2006  | STOXX                             | Eurozone<br>25 smallest market<br>capitalisation<br>stocks from EURO<br>STOXX 50 Index | Equally<br>weighted                  | 5.50%<br>net                        | Excess<br>Return      | SX5E   | EUR  | Quarterly<br>3rd Friday<br>M J S D    |
| Euronext® France 20-<br>40 Challengers Equal<br>Weight Decrement 5.5%<br>Index | FRECH   | 18 Jul.<br>2018 | 31 Dec.<br>2008  | EURONEXT                          | France<br>20 smallest market<br>capitalisation<br>stocks in CAC Index                  | Equally<br>weighted                  | 5.50% net                           | Excess<br>Return      | CAC    | EUR  | Quarterly<br>3rd Friday<br>M J S D    |
| EURO iSTOXX® Next 30<br>Equal Weight Decrement<br>5% Index                     | ISX30D5   | 25 Jul.<br>2018 | 20 Sep.<br>2002  | STOXX                             | Eurozone<br>30 biggest market<br>capitalisation<br>stocks after SX5E<br>Index          | Equally<br>weighted                  | 5.00%<br>net                        | Excess<br>Return      | SX5E   | EUR  | Quarterly<br>3rd Friday<br>M J S D    |
| Euronext® France<br>Next 40 Equal Weight<br>Decrement 5.50% Index              | NEXT40  | 15 Aug.<br>2018 | 31 Dec.<br>2008  | <b>EURONEXT</b>                   | France 40 biggest market capitalisation stocks after CAC Index                         | Equally<br>weighted                  | 5.50%<br>net                        | Excess<br>Return      | CAC    | EUR  | Quarterly<br>3rd Frday<br>M J S D     |
| iEdge® France 50 EW<br>NTR Decrement Index                                     | FRANCE50  | 25 Sep.<br>2019 | 21 Sep.<br>2009  | SGX■                              | France 50 biggest Franch market capitalisation stocks                                  | Equally<br>weighted                  | 40 points<br>net                    | Excess<br>Return      | CAC    | EUR  | Quarterly<br>4th<br>Monday<br>M J S D |
| iEdge® Eurozone 60 EW<br>NTR Decrement Index                                   | EURO60  | 04 Nov.<br>2019 | 21 Sep.<br>2009  | SGX■                              | Eurozone<br>60 biggest market<br>capitalisation<br>stocks                              | Equally<br>weighted                  | 40 points<br>net                    | Excess<br>Return      | SX5E   | EUR  | Quarterly<br>4th<br>Monday<br>M J S D |
| iEdge® Eternals France<br>2020   | FRETEWD0  | 08 Jun.<br>2020 | 02 Jan.<br>2020  | SGX■                              | France<br>17 stocks present<br>since the creation<br>of the CAC Index                  | Equally<br>weighted on<br>02/01/2020 | Fixed<br>amount per<br>stock<br>net | Excess<br>Return      | CAC    | EUR  | Static                                |
| CAC® Large 60 Equal<br>Weight Decrement 4%<br>Index                            | CLEW4D  | 17 Jun.<br>2020 | 31 Dec.<br>2008  | EURONEXT                          | France<br>60 largest market<br>capitalisation<br>stocks                                | Equally<br>weighted                  | 4.00%<br>net                        | Excess<br>Return      | CAC    | EUR  | Quarterly<br>3rd Friday<br>M J S D    |
| iEdge Euro Banks<br>Decrement 50 Points<br>GTR Index                           | EUBANKDG  | 1 Juil.<br>2022 | 28 Dec.<br>2009  | SGX■                              | <b>Europe</b><br>15 largest European<br>banks  | Market<br>Capitalisation             | 50 points                           | Excess<br>Return      | SX7E   | EUR  | Quarterly<br>3rd Friday<br>M J S D    |
| iEdge Euro Banks<br>Decrement 5% NTR<br>Index                                  | EUBANKDN  | 1 Juil.<br>2022 | 28 Dec.<br>2009  | SGX■                              | <b>Europe</b><br>15 largest European<br>banks  | Market<br>Capitalisation             | 5.00%                               | Excess<br>Return      | SX7E   | EUR  | Quarterly<br>3rd Friday<br>M J S D    |
| FTSE Custom UK<br>150 ESG Leaders 5%<br>Decrement Index                        | UK150ESG  | 23 Nov.<br>2022 | 19 Sept.<br>2014 | FTSE<br>Russell                   | UK<br>150 best UK<br>companies<br>according to ESG<br>performances                     | Market<br>Capitalisation             | 5.00%                               | Excess<br>Return      | UKX    | GBP  | Quarterly<br>4th<br>Monday<br>M J S D |

 $<sup>(1) \</sup> Please \ check \ with \ your \ sales \ representatives \ for \ Excess \ Return, \ Price \ Return \ or \ Total \ Return \ versions.$ 



| INDEX NAME  | BLOOMBERG<br>TICKER | LAUNCH<br>DATE  | BACKTEST<br>DATE | SPONSORS/<br>CALCULATION<br>AGENT     | INVESTMENT<br>& REFERENCE<br>UNIVERSE                        | WEIGHTING<br>METHOD                              | SYNTHETIC<br>DIVIDEND | RETURN <sup>(1)</sup> | BENCH. | CUR | . REBAL.                                    |
|---|---------------------|-----------------|------------------|---------------------------------------|--|--|-----------------------|-----------------------|--------|-----|---|
| MARKET ACCESS INDE  | ΣX                  |                 |                  |                                       |  |  |                       |                       |        |     |   |
| iEdge Eurozone Banks<br>Decrement 50 Points<br>GTR Index              | BANKEZDG            | 29 Aug.<br>2023 | 28 Dec.<br>2009  | SGX■                                  | Indice iEdge-<br>FactSet Europe<br>Banks                     | Market<br>capitalisation                         | 50 points             | Excess<br>Return      | SX7E   | EUR | Quarterly<br>3rd Friday<br>M J S D          |
| iEdge Euro 30 EW PR<br>index  | EURO30DN            | 16 Feb.<br>2024 | 25 Mar.<br>2013  | SGX■                                  | Eurozone   | Equally<br>weighted                              | 5,00%                 | Excess<br>Return      | SX5E   | EUR | Quarterly<br>4th<br>Monday<br>M J S D       |
| iEdge Euro 30 EW<br>Decrement 5% NTR                                  | EURO30PR            | 17 Feb.<br>2024 | 25 Mar.<br>2013  | SGX■                                  | Eurozone   | Equally<br>weighted                              | -                     | Price<br>Return       | SX5E   | EUR | Quarterly<br>4th<br>Monday<br>M J S D       |
| RISK PREMIA INDEX   |                     |                 |                  |                                       |  |  |                       |                       |        |     |   |
| Solactive® U.S.<br>Corporate Leverage<br>Strategy Index               | SOLUSCL             | 11 Oct.<br>2018 | 11 Jul.<br>2006  | Solactive                             | Unided States<br>200 stocks (long/<br>short strategy)        | Equally<br>weighted                              | No                    | Excess<br>Return      | -      | USD | Quarterly                                   |
| SMART BETA INDEX  |                     |                 |                  |                                       |  |  |                       |                       |        |     |   |
| S&P 500 Low Volatility<br>Target Beta Index                           | SPXLTBUP            | 16 Nov.<br>2015 | 02 Dec.<br>1999  | S&P DOWJONES INDICES MGRAWHELFHANCIAL | United States<br>100 least volatile<br>stocks                | Inverse<br>Volatility<br>weighted                | No                    | Price<br>Return       | SPX    | USD | Quarterly<br>3rd Friday<br>M J S D          |
| Solactive Europe Low<br>Volatility Target Beta TR<br>Index            | SOLELVTB            | 02 Aug.<br>2016 | 03 Aug.<br>2001  | Solactive                             | Europe<br>50 most liquid and<br>least volatile stocks        | Equally<br>weighted                              | No                    | Total<br>Return       | SX5T   | EUR | Monthly 3rd<br>business<br>day              |
| Solactive Europe Low<br>Volatility Price Return<br>Target Beta Index  | SOLELVTP            | 02 Aug.<br>2016 | 03 Aug.<br>2001  | Solactive                             | Europe<br>50 most liquid and<br>least volatile stocks        | Equally<br>weighted                              | No                    | Price<br>Return       | SXXP   | EUR | Monthly 3rd<br>business<br>day              |
| Solactive Low Volatility<br>Europe Equal Weight 50<br>Index           | SOLELVEN            | 02 Aug.<br>2016 | 05 Feb.<br>2001  | Solactive                             | Europe<br>50 most liquid and<br>least volatile stocks        | Equally<br>weighted                              | No                    | Total<br>Return       | SXXR   | EUR | Monthly 3rd<br>business<br>day              |
| Solactive Europe Low<br>Volatility Excess Return<br>Target Beta Index | SOLELVTE            | 19 Sep.<br>2016 | 03 Aug.<br>2001  | Solactive                             | <b>Europe</b><br>50 most liquid and<br>least volatile stocks | Equally<br>weighted                              | 5.00%<br>net          | Excess<br>Return      | SX5E   | EUR | Monthly 3rd<br>business<br>day              |
| NASDAQ-100 Target 25<br>Excess Return Index                           | XNDXT25E            | 01 May<br>2017  | 27 Dec.<br>2001  | Nasdag                                | United States<br>25 stocks grom the<br>NASDAQ-100 Index      | Equally<br>weighted                              | 2.50%                 | Excess<br>Return      | NDX    | USD | Quarterly<br>3rd Friday<br>M J S D          |
| MSCI World Select<br>Countries Yield Low<br>Volatility 60 Index       | DE720576            | 30 May<br>2018  | 30 May<br>2008   | MSCI 💮                                | Global<br>60 high dividend &<br>low volatility stocks        | 50% Volatility<br>50% Dividend<br>yield weighted | 5.00%                 | Excess<br>Return      | -      | EUR | Quarterly<br>1st<br>business<br>day M J S D |
| MSCI World Select<br>Countries Yield Low<br>Volatility 60 Index       | ME720575            | 30 May<br>2018  | 30 May<br>2008   | MSCI 💮                                | Global<br>60 high dividend &<br>low volatilty stocks         | 50% Volatility<br>50% Dividend<br>yield weighted | l No                  | Price<br>Return       | -      | EUR | Quarterly<br>1st<br>business<br>day M J S D |

SPONSORS/

INVESTMENT



| INDEX NAME   | BLOOMBERG<br>TICKER | LAUNCH<br>DATE  | BACKTEST<br>DATE | SPONSORS/<br>CALCULATION<br>AGENT | INVESTMENT<br>& REFERENCE<br>UNIVERSE                                | WEIGHTING<br>METHOD                           | SYNTHETIC<br>DIVIDEND | RETURN <sup>(1)</sup> | BENCH. | CU  | R. REBAL.                                |
|--|---------------------|-----------------|------------------|-----------------------------------|--|---|-----------------------|-----------------------|--------|-----|--|
| SRI/CLIMATE INDEX  |                     |                 |                  |                                   |  |   |                       |                       |        |     |  |
| Euronext® Climate<br>Orientation Priority 50<br>Equal Weight<br>Excess Return Index  | COP5E               | 04 Jun.<br>2016 | 19 Nov.<br>2010  | <b>EURONEXT</b>                   | Europe<br>50 low carbon & low<br>volatility stocks                   | Equally<br>weighted                           | 5.00%<br>net          | Excess<br>Return      | SX5E   | EUR | Annually<br>3rd Friday<br>March          |
| Euronext® Climate<br>Orientation Priority<br>50 Equal Weight 4.5%<br>Decrement Index | COP5D               | 27 Mar.<br>2019 | 19 Nov.<br>2010  | <b>EURONEXT</b>                   | Europe<br>50 low carbon & low<br>volatility stocks                   | Equally<br>weighted                           | 4.50%<br>net          | Excess<br>Return      | SX5E   | EUR | Annually<br>3rd Friday<br>March          |
| CAC 40 <sup>®</sup> Governance<br>Decrement 5% Index                                 | CAGOD               | 09 May<br>2017  | 30 Dec.<br>2005  | <b>EURONEXT</b>                   | France<br>40 largest market<br>capitalisation<br>stocks              | Corporate<br>Governance<br>Score              | 5.00%<br>net          | Excess<br>Return      | CAC    | EUR | Qurterly 3rd<br>Friday<br>M J S D        |
| Euronext® Climate<br>Objective 50 Equal<br>Weight Decrement 5%<br>Index              | ECO50EW             | 29 May<br>2017  | 19 Nov.<br>2010  | <b>EURONEXT</b>                   | Europe<br>50 low carbon<br>stocks                                    | Equally<br>weighted                           | 5.00%<br>net          | Excess<br>Return      | SX5E   | EUR | Annually<br>3rd Friday<br>March          |
| Solactive® Climate &<br>Energy Transition Index                                      | SOLCLET             | 08 Jun.<br>2018 | 02 Apr.<br>2012  | Solactive                         | Global<br>40 low carbon, low<br>volatility & high<br>dividend stocks | Volatility &<br>Dividend<br>yield<br>weighted | No                    | Price<br>Return       | SDGP   | EUR | Bi-Annually :<br>1st business<br>day A O |
| Euronext® Climate<br>Objective 50 Euro Equal<br>Weight Decrement 5%<br>Index         | ECO5E               | 05 Sep.<br>2018 | 19 Nov.<br>2010  | <b>#</b> EURONEXT                 | Eurozone<br>50 low carbon<br>stocks                                  | Equally<br>weighted                           | 5.00%<br>net          | Excess<br>Return      | SX5E   | EUR | Annually 3rd<br>Friday March             |
| CAC® Large 60<br>Responsible Investment<br>SW Decrement 5% Index                     | RCLEWE              | 07 Nov.<br>2018 | 31 Dec.<br>2007  | <b>EURONEXT</b>                   | France<br>60 stocks from<br>CLEWE Index                              | Mirova/ISS-<br>oekom score                    | 5.00%                 | Excess<br>Return      | CAC    | EUR | Quarterly 3rd<br>Friday<br>M J S D       |
| Euronext® France 40<br>Responsible Investment<br>Decrement 5% Index                  | RFRA40              | 07 Nov.<br>2018 | 31 Dec.<br>2007  | <b>EURONEXT</b>                   | France<br>40 stocks from CAC<br>Index                                | Mirova/ISS-<br>oekom score                    | 5.00%                 | Excess<br>Return      | CAC    | EUR | Quarterly 3rd<br>Friday<br>M J S D       |
| iEdge ESG Transatlantic<br>Water EW 50 Decrement<br>50 points                        | ESGTW5DG            | 09 Oct.<br>2020 | 17 Dec.<br>2010  | SGX≣                              | Eurozone + Nordics<br>+US/Canada<br>50 best Water score<br>stocks    | Equally<br>weighted                           | 50 points             | Excess<br>Return      | SX5E   | EUR | Semi-<br>annually 4th<br>Monday M S      |
| iEdge ESG Transatlantic<br>Water EW 50 Decrement<br>5%                               | ESGTW5DN            | 09 Oct.<br>2020 | 17 Dec.<br>2010  | SGX■                              | Eurozone + Nordics<br>+ US/Canada<br>50 best Water score<br>stocks   | Equally<br>weighted                           | 5.00%<br>net          | Excess<br>Return      | SX5E   | EUR | Semi-<br>annually 4th<br>Monday M S      |
| Euronext® Responsible<br>Investment Euro 50<br>Equal Weight Decrement<br>5% Index    | ERI5E               | 05 Dec.<br>2018 | 31 Dec.<br>2007  | <b>EURONEXT</b>                   | Eurozone<br>50 responsible<br>investment stocks                      | Equally<br>weighted                           | 5.00%                 | Excess<br>Return      | SX5E   | EUR | Quarterly 3rd<br>Friday<br>M J S D       |
| Euronext® Water &<br>Ocean Europe 40 EW<br>Decrement 4%                              | WATER4D             | 02 Oct.<br>2019 | 21 Dec.<br>2009  | EURONEXT                          | Eurozone + Nordics<br>40 best Water score<br>stocks                  | Equally<br>weighted                           | 4.00%<br>net          | Excess<br>Return      | SX5E   | EUR | Annually<br>3rd Friday<br>December       |
| Euronext® Water &<br>Ocean Europe 40 EW<br>Decrement 5%                              | WATER5D             | 02 Oct.<br>2019 | 21 Dec.<br>2009  | <b>EURONEXT</b>                   | Eurozone + Nordics<br>40 best Water score<br>stocks                  | Equally<br>weighted                           | 5.00%<br>net          | Excess<br>Return      | SX5E   | EUR | Annually<br>3rd Friday<br>December       |

 $<sup>(1) \</sup> Please \ check \ with \ your \ sales \ representatives \ for \ Excess \ Return, \ Price \ Return \ or \ Total \ Return \ versions.$ 



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|---|---------------------|-----------------|------------------|-----------------------------------|--|--------------------------|-----------------------|-----------------------|--------|-----|---------------------------------------|
| Euronext Climate<br>Objective 50 Euro EW<br>Decrement 4%                      | ECO4D               | 11 Mar.<br>2020 | 19 Nov.<br>2010  | <b>EURONEXT</b>                   | <b>Eurozone</b><br>50 low carbon<br>stocks   | Equally<br>weighted      | 4.00%<br>net          | Excess<br>Return      | SX5E   | EUR | Annually 3rd<br>Friday March          |
| iEdge Europe Climate<br>EW 40 Decrement 50<br>Points                          | CLIMATDG            | 09 Oct.<br>2020 | 26 Sep.<br>2011  | SGX≣                              | <b>Eurozone</b><br>40 low carbon<br>stocks   | Equally<br>weighted      | 50 points<br>brut     | Excess<br>Return      | SX5E   | EUR | Quarterly 4th<br>Monday M S           |
| iEdge Europe Climate<br>EW 40 Decrement 5%                                    | CLIMATDN            | 09 Oct.<br>2020 | 26 Sep.<br>2011  | SGX■                              | Eurozone<br>40 low carbon<br>stocks          | Equally<br>weighted      | 5.00%<br>net          | Excess<br>Return      | SX5E   | EUR | Semi-<br>annually 4th<br>Monday M S   |
| Solactive Ethique,<br>Indépendance<br>et Gouvernance<br>Responsable France 30 | SOLEIG              | 16 Oct.<br>2020 | 05 Feb.<br>2014  | Solactive                         | France<br>30 best Governance<br>score stocks | Market<br>capitalisation | 5.00%<br>net          | Excess<br>Return      | CAC    | EUR | Quarterly 1st<br>Wednesday<br>F M A N |
| iEDGE ESG Transatlantic<br>EW 50 Decrement 5%<br>NTR Index                    | ESGT50DN            | 22 Feb.<br>2021 | 28 Dec.<br>2009  | SGX■                              | Eurozone + US<br>50 best ESG<br>performances | Equally<br>weighted      | 5.00%<br>net          | Excess<br>Return      | SX5E   | EUR | Quarterly 4th<br>Monday<br>M J S D    |
| iEDGE ESG Transatlantic<br>EW 50 Decrement 50<br>Points GTR Index             | ESGT50DG            | 07 Apr.<br>2021 | 28 Dec.<br>2009  | SGX■                              | Eurozone + US<br>50 best ESG<br>performances | Equally<br>weighted      | 50 points             | Excess<br>Return      | SX5E   | EUR | Quarterly 4th<br>Monday<br>M J S D    |
| iEdge ESG Transatlantic<br>SDG 50 EW Decrement<br>5% NTR Index                | SDGT50DN            | 21 Dec.<br>2021 | 28 Dec.<br>2009  | SGX≣                              | Eurozone + US<br>50 best ESG<br>performances | Equally<br>weighted      | 5.00%<br>net          | Excess<br>Return      | SX5E   | EUR | Quarterly 4th<br>Monday<br>M J S D    |
| iEdge ESG Transatlantic<br>SDG 50 EW Decrement<br>50 Points GTR Index         | SDGT50DG            | 21 Feb.<br>2022 | 28 Dec.<br>2009  | SGX≣                              | Eurozone + US<br>50 best ESG<br>performances | Equally<br>weighted      | 50 points             | Excess<br>Return      | SX5E   | EUR | Quarterly 4th<br>Monday<br>M J S D    |
| iEdge ESG Transatlantic<br>EW 30 Decrement 50<br>Points GTR Index             | ESGT30DG            | 15 June<br>2021 | 28 Dec.<br>2009  | SGX■                              | Eurozone + US<br>30 best ESG<br>performances | Equally<br>weighted      | 50 points             | Excess<br>Return      | SX5E   | EUR | Quarterly 4th<br>Monday<br>M J S D    |
| iEdge ESG Transatlantic<br>EW 30 Decrement 5%<br>NTR Index                    | ESGT30DN            | 15 June<br>2021 | 28 Dec.<br>2009  | SGX≣                              | Eurozone + US<br>30 best ESG<br>performances | Equally<br>weighted      | 5.00%<br>net          | Excess<br>Return      | SX5E   | EUR | Quarterly 4th<br>Monday<br>M J S D    |



| INDEX NAME  | BLOOMBERG<br>TICKER | LAUNCH<br>DATE  | BACKTEST<br>DATE | SPONSORS/<br>CALCULATION<br>AGENT | INVESTMENT<br>& REFERENCE<br>UNIVERSE                               | WEIGHTING<br>METHOD   | SYNTHETIC DIVIDEND | RETURN <sup>(1)</sup> | BENCH. | CI  | UR. REBAL.                         |
|---|---------------------|-----------------|------------------|-----------------------------------|---|---|--------------------|-----------------------|--------|-----|------------------------------------|
| iEdge ESG Euro<br>Responsible<br>Management EW 30<br>Decrement 5% NTR<br>Index        | ESGERMDN            | 11 Feb.<br>2022 | 28 Dec.<br>2009  | SGX■                              | Europe<br>30 best ESG scores  | Equally<br>weighted   | 5.00%<br>net       | Excess<br>Return      | SX5E   | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge ESG Euro<br>Responsible<br>Management EW 30<br>Decrement 50 Points<br>GTR Index | ESGERMDG            | 11 Feb.<br>2022 | 28 Dec.<br>2009  | SGX■                              | <b>Europe</b><br>30 best ESG scores                                 | Equally<br>weighted   | 50 points          | Excess<br>Return      | SX5E   | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge PAB Climate<br>Objective 40 Euro<br>Decrement 5% NTR<br>Index                   | PAB40EDN            | 21 Oct.<br>2022 | 28 Dec.<br>2015  | SGX≝                              | Eurozone<br>40 stocks most<br>involved in the<br>energy transition  | E.U. PAB<br>compliant                                       | 5.00%<br>net       | Excess<br>Return      | SX5E   | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge PAB Climate<br>Objective 40 Euro<br>Decrement 50 Points<br>GTR Index            | PAB40EDG            | 21 Oct.<br>2022 | 28 Dec.<br>2015  | SGX■                              | Eurozone<br>40 stocks most<br>involved in the<br>energy transition  | E.U. PAB<br>compliant                                       | 50 points          | Excess<br>Return      | SX5E   | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge ESG World SDG<br>Decrement 50 Points<br>GTR Index                               | SDGWODG             | 23 Jun.<br>2022 | 28 Dec.<br>2009  | SGX■                              | Global<br>Selection of 115<br>global stocks with<br>best ESG scores | Equally<br>weighted<br>(50% Europe,<br>45% US, 5%<br>Japon) | 50 points          | Excess<br>Return      | SX5E   | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge ESG World SDG<br>Decrement 5% NTR<br>Index                                      | SDGWODN             | 23 Jun.<br>2022 | 28 Dec.<br>2009  | SGX≣                              | Global Selection of 115 global stocks with best ESG scores          | Equally<br>weighted<br>(50% Europe,<br>45% US, 5%<br>Japon) | 5.00%<br>net       | Excess<br>Return      | SX5E   | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge ESG US SDG 40<br>EW Decrement 5% NTR<br>Index                                   | SDGUSDN             | 14 Jun.<br>2022 | 28 Dec.<br>2009  | SGX≅                              | U.S.<br>Selection of 40 US<br>stocks with best<br>ESG scores        | Equally<br>weighted   | 5.00%<br>net       | Excess<br>Return      | SPX    | USD | Quarterly 4th<br>Monday<br>M J S D |
| iEdge ESG US SDG<br>40 EW Decrement 50<br>Points GTR Index                            | SDGUSDG             | 14 Jun.<br>2022 | 28 Dec.<br>2009  | SGX≅                              | U.S.<br>Selection of 40 US<br>stocks with best<br>ESG scores        | Equally<br>weighted   | 50 points          | Excess<br>Return      | SPX    | USD | Quarterly 4th<br>Monday<br>M J S D |
| iEdge ESG Japan SDG<br>40 EW Decrement 50<br>Points GTR Index                         | SDGJPDG             | 23 Jun.<br>2022 | 28 Dec.<br>2009  | SGX≅                              | Japan<br>Selection of 40<br>Japan stocks with<br>best ESG scores    | Equally<br>weighted   | 50 points          | Excess<br>Return      | NKY    | JPY | Quarterly 4th<br>Monday<br>M J S D |
| iEdge ESG Japan SDG<br>40 EW Decrement 5%<br>NTR Index                                | SDGJPDN             | 23 Jun.<br>2022 | 28 Dec.<br>2009  | SGX≅                              | Japan<br>Selection of 40<br>Japan stocks with<br>best ESG scores    | Equally<br>weighted   | 5.00%<br>net       | Excess<br>Return      | NKY    | JPY | Quarterly 4th<br>Monday<br>M J S D |
| iEdge ESG Eurozone<br>SDG 35 EW Decrement<br>5% NTR Index                             | SDGEZDN             | 23 Jun.<br>2022 | 28 Dec.<br>2009  | SGX≅                              | Eurozone<br>Selection of 35 EZ<br>stocks with best<br>ESG scores    | Equally<br>weighted   | 5.00%<br>net       | Excess<br>Return      | SX5E   | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge ESG Eurozone<br>SDG 35 EW Decrement<br>50 Points GTR Index                      | SDGEZDG             | 23 Jun.<br>2022 | 28 Dec.<br>2009  | SGX■                              | Eurozone<br>Selection of 35 EZ<br>stocks with best<br>ESG scores    | Equally<br>weighted   | 50 points          | Excess<br>Return      | SX5E   | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge ESG Transatlantic<br>EW 20 Decrement 50<br>Points GTR Index                     | ESGT20DG            | -               | 25 Mar.<br>2013  | SGX≅                              | Eurozone + US<br>20 best ESG<br>performances                        | Equally<br>weighted   | 50 points          | Excess<br>Return      | SX5E   | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge ESG Transatlantic<br>SDG 50 EW Decrement<br>50 points GTR Series 2              | SDGT50D2            | 21 Feb.<br>2022 | 28 Dec.<br>2009  | SGX■                              | Eurozone + US<br>50 best ESG<br>performances                        | Equally<br>Weighted   | 50 points          | Excess<br>return      | -      | EUR | Quarterly 4th<br>Monday<br>M J S D |



| INDEX NAME  | BLOOMBERG<br>TICKER | LAUNCH<br>DATE  | BACKTEST<br>DATE | SPONSORS/<br>CALCULATION<br>AGENT | INVESTMENT<br>& REFERENCE<br>UNIVERSE  | WEIGHTING<br>METHOD                                 | SYNTHETIC<br>DIVIDEND | RETURN <sup>(1)</sup> | BENCH. | Cl  | JR. REBAL.                                |
|---|---------------------|-----------------|------------------|-----------------------------------|--|---|-----------------------|-----------------------|--------|-----|---|
| iEdge ESG Screened<br>Transatlantic SDG<br>Decrement 50 points<br>GTR         | SDGSTDG             | 26 Jan.<br>2024 | 25 Jun.<br>2012  | SGX≅                              | Eurozone + US<br>55 largest market<br>capitalisations                                | Equally<br>weighted<br>(50% Europe,<br>50% US)      | 50 points             | Excess<br>return      | -      | EUR | Quarterly 4th<br>Monday<br>M J S D        |
| iEdge ESG Screened<br>World SDG decrement<br>50 points GR                     | SDGSWODN            | 18 Oct.<br>2023 | 25 Jun.<br>2012  | SGX≅                              | Eurozone + US +<br>Japan<br>60 largest market<br>capitalisations                     | Market<br>capitalisation                            | 5,00%                 | Excess<br>return      | -      | EUR | Quarterly 4th<br>Monday<br>M J S D        |
| iEdge ESG Screened<br>Developed Economies<br>SDG Decrement 50 pts<br>GTR      | SDGSDEDG            | -               | 22 Nov.<br>2013  | SGX≅                              | Eurozone + US +<br>Japan<br>60 largest market<br>capitalisations                     | Market Cap.<br>(50% Europe,<br>45% US, 5%<br>Japon) | 50 points             | Excess<br>Return      | -      | EUR | Quarterly 4th<br>Monday<br>M J S D        |
| THEMATIC INDEX  |                     |                 |                  |                                   |  |   |                       |                       |        |     |   |
| Solactive European<br>Quality Market Neutral<br>Index                         | SOLEQIMN            | 11 Apr.<br>2016 | 08 Jan.<br>2001  | Solactive                         | <b>Europe</b><br>50 quality market<br>neutral stocks                                 | Equally<br>weighted                                 | No                    | Price<br>Return       | SX5E   | EUR | Annually<br>2nd Monday<br>January         |
| Solactive Quality of<br>Life Select 40 Index                                  | SOLQLIFE            | 11 Aug.<br>2016 | 24 Aug.<br>2006  | Solactive                         | Europe + US<br>40 quality of life<br>stocks  | Volatility &<br>Dividends<br>yield<br>weighted      | No                    | Price<br>Return       | SX5E   | EUR | Quarterly 4th<br>Monday<br>J A J O        |
| Solactive Global<br>Infrastructure Select<br>40 Index                         | SOLINFGE            | 16 May<br>2017  | 05 Jan.<br>2007  | Solactive                         | Global<br>40 highest dividend<br>ans least volatile<br>infrastructure<br>stocks      | Volatility &<br>Dividends                           | No                    | Price<br>Return       | SDGP   | EUR | Quarterly last<br>business day<br>M J S D |
| Solactive Global<br>Infrastructure Select<br>40 USD Net Total<br>Return Index | SOLINFTU            | 16 May<br>2017  | 05 Jan.<br>2007  | Solactive                         | Global<br>40 highest dividend<br>ans least volatile<br>infrastructure<br>stocks      | Volatility &<br>Dividends                           | No                    | Net Total<br>Return   | SDGV   | USD | Quarterly last<br>business day<br>M J S D |
| Solactive Online<br>Gaming VT ER Index  | SOLOGVT             | 07 Feb.<br>2020 | 06 Oct.<br>2004  | Solactive                         | Global 5 stocks representing the online gaming sector                                | Equally<br>weighted                                 | -                     | Excess<br>Return      | -      | USD | Static                                    |
| Solactive<br>Transatlantic<br>Infrastructure Select<br>40 Index               | SOLTINFR            | 27 Oct.<br>2017 | 26 Oct.<br>2007  | Solactive                         | Europe + US<br>40 highest dividend<br>ans least volatile<br>infrastructure<br>stocks | Volatility &<br>Dividends                           | No                    | Price<br>Return       | SDGP   | EUR | Quarterly last<br>business day<br>M J S D |
| Solactive<br>Transatlantic<br>Healthcare Equity<br>Index 12% VT               | SOLHC12             | 12 Dec.<br>2018 | 16 Apr.<br>2007  | Solactive                         | Global<br>50 least volatile<br>healthcare stocks &<br>3M Libor                       | Inverse<br>Volatility                               | 2.00%                 | Excess<br>Return      | MXWO   | USD | Quarterly last<br>business day<br>M J S D |
| Solactive Post-<br>Pandemic World Index                                       | SOLPPW              | 08 Aug.<br>2020 | 06 Oct.<br>2015  | Solactive                         | Global<br>10 companies<br>(post-COVID theme)   | Equally<br>weighted                                 | 3.50%                 | Excess<br>Return      | MXWO   | USD | Static                                    |
| Solactive Top 10 US<br>Technology VT Index                                    | SOTEC10V            | 08 Aug.<br>2019 | 31 Dec.<br>2012  | Solactive                         | US<br>10 largest & least<br>volatile technology<br>stocks                            | Inverse<br>Volatility                               | 3.75%<br>net          | Excess<br>Return      | SPX    | USD | Quarterly 3rd<br>Friday<br>M J S D        |
| Solactive US Economy<br>New Leaders VT Index                                  | SOLUNEWV            | 03 May<br>2021  | 01 Sept.<br>2015 | Solactive                         | US<br>12 companies<br>(post-Biden theme)   | Risk parity   | 4.00%                 | Excess<br>Return      | SPX    | USD | Static                                    |
| Solactive Gafam<br>Equally Weighted<br>Decrement Index                        | SOGAFAM             | 9 Sept.<br>2021 | 31 May<br>2012   | Solactive                         | <b>US</b><br>GAFAM   | Equally<br>weighted                                 | 5.00%                 | Excess<br>Return      | NDX    | USD | Static                                    |

<sup>(1)</sup> Please check with your sales representatives for Excess Return, Price Return or Total Return versions.





| INDEX NAME   | BLOOMBERG<br>TICKER | LAUNCH<br>DATE  | BACKTEST<br>DATE | CALCULATION<br>AGENT | & REFERENCE<br>UNIVERSE  | WEIGHTING<br>METHOD      | SYNTHETIC<br>DIVIDEND | RETURN <sup>(1)</sup> | BENCH.    | С   | UR. REBAL.                         |
|--|---------------------|-----------------|------------------|----------------------|--|--------------------------|-----------------------|-----------------------|-----------|-----|------------------------------------|
| THEMATIC INDEX   |                     |                 |                  |                      |  |                          |                       |                       |           |     |                                    |
| iEdge Eurozone<br>Hydrogen Value Chain<br>Leaders Decrement 5%<br>NTR Index              | EUHYDN              | 15 Nov.<br>2022 | 10 Dec.<br>2012  | SGX≅                 | Eurozone<br>30 stocks from<br>green hydrogen<br>value chain    | Market<br>capitalisation | 5.00%<br>net          | Excess<br>Return      | -         | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge Eurozone<br>Hydrogen Value Chain<br>Leaders Decrement 50<br>Points GTR Index       | EUHYDG              | 15 Nov.<br>2022 | 10 Dec.<br>2012  | SGX≅                 | Eurozone<br>30 stocks from<br>green hydrogen<br>value chain    | Market<br>capitalisation | 50 points<br>bruts    | Excess<br>Return      | -         | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge Eurozone<br>Hydrogen Value Chain<br>Leaders EW Decrement<br>5% NTR Index           | EUWHYDN             | 19 Jan.<br>2023 | 26 Mar.<br>2012  | SGX≅                 | Eurozone<br>30 stocks from<br>green hydrogen<br>value chain    | Equally<br>weighted      | 5.00%<br>net          | Excess<br>Return      | -         | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge Transatlantic<br>Luxury Goods & Services<br>10 EW Decrement 50<br>Points GTR Index | LUXGSTDG            | 22 Dec.<br>2022 | 24 Mar.<br>2014  | SGX≅                 | <b>Transatlantic</b><br>10 luxury stocks                       | Equally<br>weighted      | 50 points             | Excess<br>Return      | MXW00CD   | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge Transatlantic<br>Luxury Goods & Services<br>10 EW Decrement 5%<br>NTR Index        | LUXGSTDN            | 22 Dec.<br>2022 | 24 Mar.<br>2014  | SGX≅                 | <b>Transatlantic</b> 10 luxury stocks                          | Equally<br>weighted      | 5.00%                 | Excess<br>Return      | MXW00CD   | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge Global Car<br>Makers 10 EW<br>Decrement 50 points<br>GTR                           | CARGDG              | 4 Apr.<br>2024  | 25 Mar.<br>2013  | SGX≅                 | <b>Global</b><br>10 car makers<br>stocks                       | Equally<br>weighted      | 50 points             | Excess<br>Return      | MSERWI    | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge Eurozone<br>ESG Leaders 10 EW<br>Decrement 50 points<br>GTR                        | ESGLEADG            | 19 Jan.<br>2024 | 25 Mar.<br>2013  | SGX≅                 | Eurozone<br>10 leading ESG<br>stocks                           | Equally<br>weighted      | 50 points             | Excess<br>Return      | SX5E      | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge Eurozone<br>ESG Leaders 10 EW<br>Decrement 5% NTR                                  | ESGLEADN            | 19 Jan.<br>2024 | 25 Mar.<br>2013  | SGX≅                 | Eurozone<br>10 leading ESG<br>stocks                           | Equally<br>weighted      | 5.00%                 | Excess<br>Return      | SX5E      | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge Multi-Secteur<br>Premium   | MSPGSTDG            | 15 Mar.<br>2024 | 26 Mar.<br>2012  | SGX≅                 | Transatlantic 10 multi-sector stocks                           | Equally<br>weighted      | 50 points             | Excess<br>Return      | MXW00CD   | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge Global<br>Semiconductors 10 EW<br>50 Points GTR Index                              | SEMC10DG            | 4 Apr.<br>2024  | 25 Mar.<br>2013  | SGX≅                 | Global<br>10 Semiconductor<br>stocks                           | Equally<br>weighted      | 50 points             | Excess<br>Return      | MSERWI    | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge Global<br>Semiconductors 10<br>EW Decrement 5% GTR<br>Index                        | SEMC10PC            | 25 Jan.<br>2024 | 25 Mar.<br>2013  | SGX≅                 | <b>Global</b><br>10 Semiconductor<br>stocks                    | Equally<br>weighted      | 5.00%                 | Excess<br>Return      | MSERWI    | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge US Artificial<br>Intelligence Decrement<br>50 Points Index                         | AIUS40DG            | 27 Jun.<br>2023 | 01 Apr.<br>2005  | SGX≅                 | <b>United States</b><br>40 Al stocks                           | Market<br>capitalisation | 50 points             | Excess<br>Return      | SPX       | EUR | Quarterly 3rd<br>Friday<br>M J S D |
| iEdge Artificial<br>Intelligence US 40<br>Index Decrement 5%<br>NTR Index                | AIUS40DN            | 21 Jun.<br>2023 | 01 Apr.<br>2005  | SGX≅                 | <b>United States</b><br>40 Al stocks                           | Market<br>capitalisation | 5.00%                 | Excess<br>Return      | SPX       | EUR | Quarterly 3rd<br>Friday<br>M J S D |
| iEdge ESG Healthcare<br>Transatlantic 10 EW<br>Decrement 50 points<br>GTR                | HEALTHDG            | 24 Jul.<br>2023 | 25 Mar.<br>2013  | SGX≅                 | Europe United<br>States<br>10 leading ESG<br>healthcare stocks | Equally<br>weighted      | 50 points             | Excess<br>Return      | Composite | EUR | Quarterly 4th<br>Monday<br>M J S D |
| iEdge ESG Healthcare<br>Transatlantic 10 EW<br>Decrement 5% NTR<br>Index                 | HEALTHDN            | 24 Jul.<br>2023 | 25 Mar.<br>2013  | SGX≅                 | Europe United<br>States<br>10 leading ESG<br>healthcare stocks | Equally<br>weighted      | 5.00%                 | Excess<br>Return      | Composite | EUR | Quarterly 4th<br>Monday<br>M J S D |

SPONSORS/

INVESTMENT

<sup>(1)</sup> Please check with your sales representatives for Excess Return, Price Return or Total Return versions.

SPONSORS/ INVESTMENT

BLOOMBERG LAUNCH BACKTEST CALCULATION & REFERENCE WEIGHTING SYNTHETIC
TICKER DATE DATE AGENT LINIVERSE METHOD DIVIDEND RETURN(1) BENCH. CUR. REBAL

| INDEX NAME   | BLOOMBERG<br>TICKER | LAUNCH<br>DATE  | BACKTEST<br>DATE | CALCULATION<br>AGENT | & REFERENCE<br>UNIVERSE  | WEIGHTING<br>METHOD | SYNTHETIC<br>DIVIDEND | RETURN <sup>(1)</sup> | BENCH.  | CUI | R. REBAL.                          |
|--|---------------------|-----------------|------------------|----------------------|--|---------------------|-----------------------|-----------------------|---------|-----|------------------------------------|
| THEMATIC INDEX   |                     |                 |                  |                      |  |                     |                       |                       |         |     |                                    |
| iEdge Europe Energy<br>10 EW Decrement 50<br>Points GTR      | ENERGYDG            | -               | 22 Mar.<br>2010  | SGX≅                 | <b>iEdge Europe 600</b><br>10 European Energy<br>stocks                        | Equally<br>weighted | 50 points             | Excess<br>Return      | S600ENP | EUR | Static                             |
| iEdge US Leader 10 EW<br>Decrement 50 Points<br>GTR Index    | USLEADG             | 24 Oct.<br>2023 | 25 Mar.<br>2013  | SGX≅                 | United States<br>10 leading stock in<br>terms of share price<br>and market cap | Equally<br>weighted | 50 points             | Excess<br>Return      | SPX     | EUR | Static                             |
| iEdge Eurozone Value<br>10 EW Decrement 50<br>Points GTR     | EURVALDG            | -               | 22 Mar.<br>2013  | SGX≅                 | <b>Eurozone</b><br>10 european "value"<br>stocks                               | Equally<br>weighted | 50 points             | Excess<br>Return      | SX5E    | EUR | Static                             |
| iEdge France Value 10<br>EW Decrement 50 Points<br>GTR Index | FRAVALDG            | 16 Feb.<br>2023 | 13 Oct.<br>2014  | SGX≅                 | France<br>10 french "value"<br>stocks  | Equally<br>weighted | 50 points             | Excess<br>Return      | CAC     | EUR | Static                             |
| iEdge Sport & Sponsors<br>EW Decrement 5% NTR<br>Index       | PARISSDN            | 10 Apr.<br>2024 | 24 Apr.<br>2014  | SGX≅                 | Stocks associated<br>with Paris major<br>sport events                          | Equally<br>weighted | 5.00%                 | Excess<br>Return      | -       | EUR | Quarterly 4th<br>Monday<br>M J S D |

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