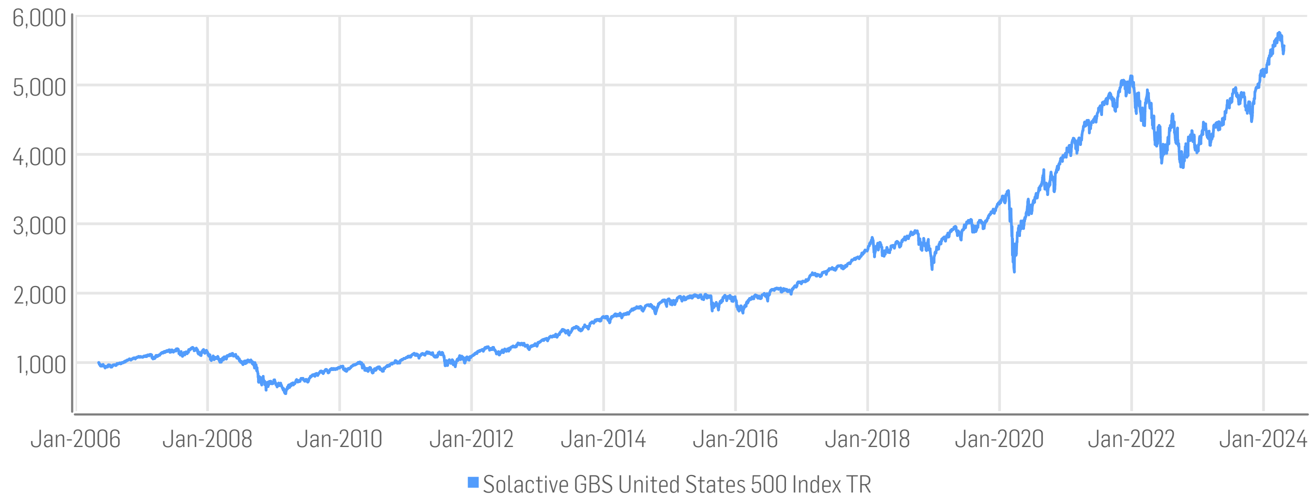
FACTSHEET - AS OF 24-Apr-2024
Solactive GBS United States 500 Index TR

DESCRIPTION

The Solactive GBS United States 500 Index intends to track the performance of the largest 500 companies from the US stock market and is based on the Solactive Global Benchmark Series. Constituents are selected based on company market capitalization and weighted by free float market capitalization. The index is calculated as a total return index in USD and is reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0AE81 / SL0AE8	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .US500T	Last Price	5564.64
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	TR	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	506		

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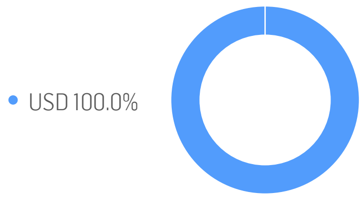
STATISTICS

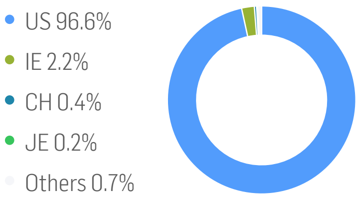
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.71%	4.04%	24.43%	24.46%	6.79%	456.46%
Performance (p.a.)						10.03%
Volatility (p.a.)	12.26%	12.18%	11.45%	11.79%	11.71%	19.93%
High	5757.86	5757.86	5757.86	5757.86	5757.86	5757.86
Low	5447.84	5297.38	4471.97	4358.50	5119.91	552.26
Sharpe Ratio*	-2.75	0.99	4.41	1.66	1.49	0.24
Max. Drawdown	-5.38%	-5.38%	-5.38%	-9.88%	-5.38%	-54.68%
VaR 95 \ 99				-19.9% \ -23.9%		-30.3% \ -59.6%
CVaR 95 \ 99				-23.1% \ -26.4%		-50.0% \ -87.6%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 24-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	6.96%
APPLE INC	AAPL UW Equity	US	USD	5.81%
NVIDIA CORP	NVDA UW Equity	US	USD	4.39%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.69%
META PLATFORMS INC	META UW Equity	US	USD	2.52%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.19%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.85%
ELI LILLY & CO	LLY UN Equity	US	USD	1.44%
BROADCOM INC	AVGO UW Equity	US	USD	1.34%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.30%

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