

FACTSHEET – April 26, 2024

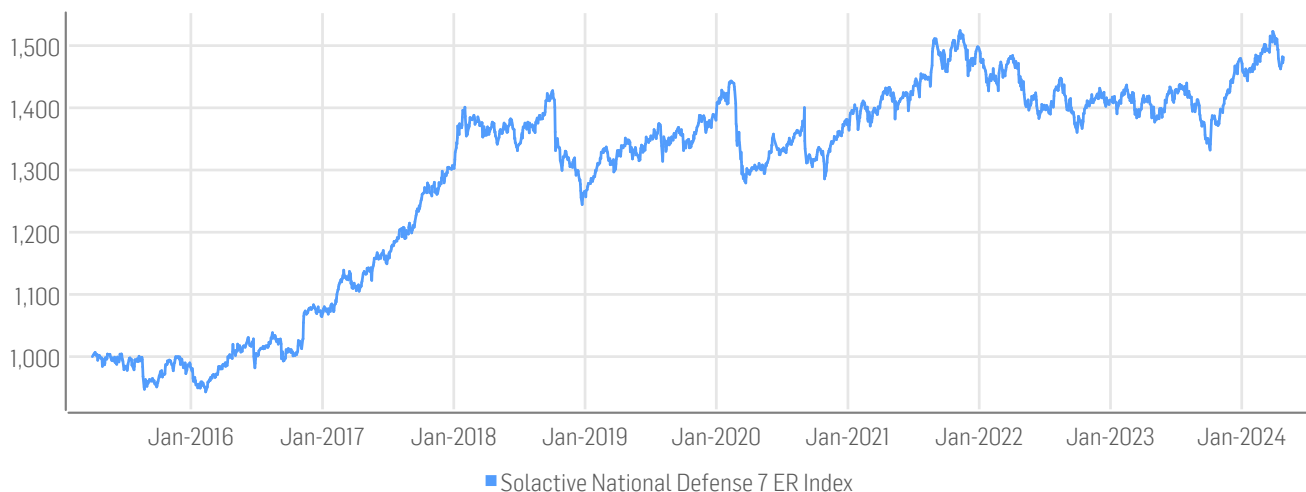
Solactive National Defense 7 ER Index

DESCRIPTION

The Solactive National Defense 7 ER Index (the "Index"):

- Provides exposure to stocks of certain companies concentrated in the aerospace & defense, construction & engineering, construction machinery & heavy trucks, IT consulting & other services, electronic equipment & instruments and communications equipment sub-industries that may benefit from increased defense-related spending by the United States and foreign governments.
- Is calculated on an excess return basis by measuring the extent to which (a) the stocks and any money market position outperform (b) 3-month USD LIBOR plus 0.75% per annum (accruing daily).
 - The money market position reflects the returns accruing on a hypothetical cash investment in a notional money market account denominated in U.S. dollars that accrues interest at the notional interest rate, which is equal to 3-month USD LIBOR.
- Applies a daily volatility control:
 - Volatility cap: 7%. It is measured on a daily basis by calculating the realized volatility of the stocks for a 20 index business day look back period. The Index is rebalanced by ratably reallocating all or a portion of the exposure to the stocks in the Index to the money market position sufficient to reduce the realized volatility for such period to the volatility cap.

HISTORICAL PERFORMANCE



* Base Date: April 02, 2015, values prior to April 02, 2015 for the Index are based on hypothetical performance data derived using the Index rules as of April 02, 2015, but applied retroactively using historical stock and money market position levels. You should not take the hypothetical performance data of the Index as an indication of the future performance of the Index. Past performance is no guarantee of future results and may be lower or higher than current performance.

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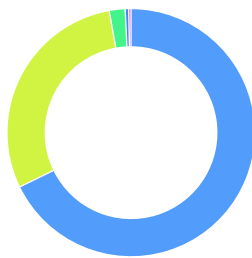
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CHARACTERISTICS

ISIN / WKN	DE000SLOAS10 / SLOAS1	Base Value / Base Date	1000 Points / 02.04.2015
Ticker / RIC	SOLNATER Index / .SOLNATER	Last Price	1481.34
Index Sponsor	Solactive AG	52W High	1522.67
Calculation Agent	Solactive AG	52W Low	1332.04
Index Type	Excess Return	Calculation	03:30pm to 10:50pm (CET), every 15 seconds
Index Currency	USD		
Index Members	48		

COMPOSITION OF STOCKS BY SUB-INDUSTRY AS OF APRIL 26, 2024*

- Industrials 67.8%
- Technology 29.4%
- Business Services 2.1%
- Non-Energy Materials 0.5%
- Telecommunications 0.3%



* Sub-industry percentages relate only to the stocks that comprise the Index. The percentages above sum to 100% regardless of whether a portion of the Index has been allocated to the money market position. Historically, a very significant portion of the Index (up to approximately 92%) consistently has been allocated to the money market position.

TOP COMPONENTS AS OF APRIL 26, 2024

Ticker	Currency	Country	Company	Index Weight (%)
			Money Market Position	27.97%
MSFT	USD	US	MICROSOFT CORP	7.68%
GD	USD	US	GENERAL DYNAMICS	7.43%
NOC	USD	US	NORTHROP GRUMMAN CORP	6.93%
RTX	USD	US	RTX CORPORATION	6.82%
LMT	USD	US	LOCKHEED MARTIN CORP	6.61%
BA	USD	US	BOEING CO/THE	5.01%
ACN	USD	IE	ACCENTURE PLC-CL A	4.51%
LHX	USD	US	L3HARRIS TECHNOLOGIES INC	4.23%
APH	USD	US	AMPHENOL CORP NEW CL A	3.28%
PH	USD	US	PARKER HANNIFIN CORP	2.19%

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PERFORMANCE¹

Includes backtested hypothetical performance; may not reflect actual Index performance.

AS OF APRIL 26, 2024	Index
Effective Performance (1M)	-1.62%
Effective Performance (6M) ¹	7.71%
Effective Performance (1Y) ¹	7.05%
Effective Performance (3Y) ¹	3.38%
Effective Performance (YTD) ¹	48.13%
Annualized Performance (since June 2011) ²	4.43%
Annualized Volatility (since June 2011) ²	7.96%
Return over risk (since June 2011) ³	0.56
Maximum Drawdown (since June 2011) ⁴	12.83%

DETAILED HISTORICAL MONTHLY PERFORMANCE⁵

YEAR	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	ANNUAL
2024	-1.43%	2.53%	1.83%	-2.70%									0.14%
2023	0.39%	-0.68%	0.40%	-0.92%	-0.55%	2.53%	0.38%	-1.67%	-4.23%	2.40%	3.74%	3.12%	4.73%
2022	-3.01%	1.22%	0.72%	-3.38%	-1.00%	-1.00%	1.92%	-1.46%	-3.28%	3.62%	1.08%	-0.88%	-5.57%
2021	-1.14%	0.98%	1.66%	1.33%	-0.36%	0.44%	2.01%	4.06%	-3.30%	2.62%	-1.93%	1.91%	8.34%
2020	1.88%	-4.73%	-3.17%	0.81%	1.51%	0.38%	1.02%	1.89%	-4.04%	-1.95%	4.53%	2.36%	0.04%
2019	2.52%	2.93%	-1.37%	2.36%	-2.49%	2.58%	0.52%	-0.18%	0.30%	-0.54%	2.48%	-0.26%	9.03%
2018	7.19%	-0.99%	-1.32%	-1.02%	0.79%	-1.61%	2.72%	0.47%	2.77%	-7.57%	0.27%	-3.83%	-2.84%
2017	1.03%	4.77%	-1.08%	1.89%	2.16%	-0.45%	3.04%	2.09%	2.22%	1.62%	2.88%	0.37%	22.43%
2016	-2.45%	0.62%	2.04%	2.13%	0.89%	-1.03%	1.22%	0.31%	-0.88%	1.32%	5.10%	-1.15%	8.21%
2015				-1.57%	0.92%	-1.37%	1.52%	-3.57%	-0.05%	3.38%	0.49%	-1.25%	-1.65%

¹ Data prior to April 02, 2015 for the Index is hypothetical and was derived using the Index rules as of April 02, 2015, but applied retroactively. You should not take hypothetical data as an indication of future Index data. Past performance is no guarantee of future results and may be lower or higher than current performance.

² Calculated on an annualized basis since April 02, 2015.

³ Calculated by dividing the annualized performance by the annualized volatility since April 02, 2015.

⁴ The largest percentage decline in the Index level from any previously occurring level since April 02, 2015.

⁵ Data prior to April 02, 2015 for the Index is hypothetical and was derived using the Index rules as of June 1, 2016, but applied retroactively. You should not take hypothetical data as an indication of future Index data. Past performance is no guarantee of future results and may be lower or higher, perhaps materially, than current performance.

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MONEY MARKET POSITION AND TOP 10 STOCKS FOR EACH MONTH AS OF THE LAST INDEX PUBLICATION DAY OF EACH MONTH*

- Stocks and target weights are rebalanced once a year.
- Volatility control is applied daily, which may result in a rebalancing into the money market position.
- The average weight of the money market position is shown for each month.
- The top constituent stocks for each month are identified based on their actual weight in the Index as of the last Index publication date for such month. Each weight below is the average weight of such top constituent stock for such month.

Money Market Position	MSFT	GD	NOC	LMT	RTX	BA	ACN	LHX	APH	PH	GRMN	TDY	KEYS	ANSS	FTNT	FTV	PANW	ORWD	OSCO	AKAM
Mar-2024	22.2%	10.8%	9.9%	9.2%	8.6%	8.6%	7.8%	7.3%	5.7%	4.2%	2.9%	-	-	-	-	-	-	-	-	-
Dec-2023	30.6%	10.2%	9.5%	9.8%	9.2%	8.0%	10.9%	7.2%	5.8%	3.8%	2.6%	-	-	-	-	-	-	-	-	-
Sep-2023	38.1%	10.0%	9.3%	10.1%	9.8%	8.3%	10.1%	7.5%	5.5%	3.8%	2.6%	-	-	-	-	-	-	-	-	-
Apr-2023	54.5%	9.9%	7.9%	9.1%	10.5%	9.8%	13.4%	6.9%	4.4%	3.8%	2.8%	-	-	-	-	-	-	-	-	-
Dec-2022	64.5%	8.6%	8.8%	10.6%	10.7%	9.8%	12.2%	6.9%	4.8%	3.9%	2.6%	-	-	-	-	-	-	-	-	-
Jul-2022	72.5%	9.9%	8.3%	9.9%	9.6%	9.8%	10.6%	7.6%	5.5%	3.6%	2.5%	-	-	-	-	-	-	-	-	-
Apr-2022	59.2%	9.9%	-	9.9%	11.5%	-	-	10.2%	-	4.4%	-	2.5%	-	-	4.3%	-	6.7%	5.1%	9.4%	-
Oct-2021	54.3%	10.5%	-	8.4%	9.0%	-	-	10.8%	-	4.8%	-	2.9%	-	-	4.2%	-	5.6%	6.3%	9.9%	-
Sep-2021	37.1%	10.5%	-	7.9%	8.9%	-	-	10.9%	-	4.8%	-	3.2%	-	-	4.1%	-	5.4%	6.2%	10.4%	-
Aug-2021	31.5%	10.5%	-	8.1%	9.3%	-	-	10.6%	-	4.7%	-	3.2%	-	-	4.2%	-	4.6%	6.1%	10.5%	-
Jul-2021	35.5%	10.2%	-	8.3%	9.9%	-	-	10.4%	-	4.5%	-	2.9%	-	-	3.6%	-	4.6%	6.3%	10.1%	-
Jun-2021	38.9%	9.7%	-	-	8.4%	-	-	10.2%	-	6.7%	5.4%	4.4%	3.4%	2.6%	3.6%	-	5.2%	-	-	-
May-2021	46.0%	9.4%	-	-	8.3%	-	-	10.4%	-	6.9%	6.2%	4.5%	3.2%	2.8%	4.0%	-	5.1%	-	-	-

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Money Market Position	MSFT	GD	NOC	LMT	RTX	BA	ACN	LHX	APH	PH	GRMN	TDY	KEYS	ANSS	FTNT	FTV	PANW	CRWD	CSCO	AKAM
Apr-2021	52.1%	9.5%	-	8.1%	-	-	10.2%	-	6.9%	6.2%	4.3%	2.9%	2.8%	4.4%	-	-	5.1%	-	-	-
Mar-2021	65.8%	9.3%	-	7.9%	-	-	10.0%	-	6.9%	6.4%	4.2%	2.8%	2.8%	4.1%	-	-	5.1%	-	-	-
Feb-2021	55.9%	9.5%	-	7.5%	-	-	9.6%	-	7.0%	5.8%	4.1%	2.8%	3.0%	4.8%	-	-	5.8%	-	-	-
Jan-2021	45.1%	8.9%	-	7.7%	-	-	9.8%	-	7.2%	5.8%	4.0%	-	3.0%	4.7%	-	2.8%	5.6%	-	-	-
Dec-2020	56.1%	9.0%	-	8.3%	-	-	10.0%	-	7.4%	5.9%	4.1%	2.9%	-	4.6%	-	2.9%	5.3%	-	-	-
Nov-2020	70.0%	9.5%	-	9.2%	-	-	10.1%	-	7.5%	6.0%	4.2%	3.0%	-	4.6%	-	3.1%	4.6%	-	-	-
Oct-2020	63.6%	10.0%	-	9.9%	-	-	10.1%	-	7.3%	5.3%	3.9%	-	-	5.0%	-	3.2%	4.4%	-	-	3.1%
Sep-2020	55.4%	9.9%	-	10.3%	-	-	10.5%	-	6.9%	5.1%	3.9%	-	-	4.8%	-	3.6%	4.5%	-	-	3.2%
Aug-2020	43.7%	9.9%	-	10.0%	-	-	10.3%	-	6.8%	4.9%	4.0%	-	-	4.7%	-	3.3%	4.7%	-	-	3.1%
Jul-2020	72.2%	10.0%	-	9.9%	-	-	10.1%	-	6.6%	4.6%	4.0%	-	-	4.7%	-	3.4%	4.6%	-	-	3.3%
Jun-2020	80.7%	15.1%	5.2%	6.3%	11.2%	7.2%	4.9%	11.2%	2.7%	3.9%	2.9%	-	-	-	-	-	-	-	-	-

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COMPONENTS AS OF APRIL 26, 2024

Ticker	Currency	Country	Company
			Money Market Position
MSFT UN Equity	USD	US	MICROSOFT CORP
GD UN Equity	USD	US	GENERAL DYNAMICS
NOC UN Equity	USD	US	NORTHROP GRUMMAN CORP
RTX UN Equity	USD	US	RTX CORPORATION
LMT UN Equity	USD	US	LOCKHEED MARTIN CORP
BA UN Equity	USD	US	BOEING CO/THE
ACN UN Equity	USD	IE	ACCENTURE PLC-CL A
LHX UN Equity	USD	US	L3HARRIS TECHNOLOGIES INC
APH UN Equity	USD	US	AMPHENOL CORP NEW CL A
PH UN Equity	USD	US	PARKER HANNIFIN CORP
LDOS UN Equity	USD	US	LEIDOS HOLDINGS INC
GRMN UN Equity	USD	CH	GARMIN LTD
TDY UN Equity	USD	US	TELEDYNE TECHNOLOGIES INC
HII UN Equity	USD	US	HUNTINGTON INGALLS INDUSTRIES

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Ticker	Currency	Country	Company
KEYS UN Equity	USD	US	KEYSIGHT TECHNOLOGIES INC
ZS UW Equity	USD	US	ZSCALER INC
TXT UN Equity	USD	US	TEXTRON INC
ANSS UW Equity	USD	US	ANSYS INC
PLTR UN Equity	USD	US	PALANTIR TECHNOLOGIES INC
HEI UN Equity	USD	US	HEICO CORP
MSTR UW Equity	USD	US	MICROSTRATEGY INC-CL A
CW UN Equity	USD	US	CURTISS-WRIGHT CORP
KBR UN Equity	USD	US	KBR INC
PSN UN Equity	USD	US	PARSONS CORP
OSK UN Equity	USD	US	OSHKOSH CORP
BAH UN Equity	USD	US	BOOZ ALLEN HAMILTON HOLDING CORP
BWXT UN Equity	USD	US	BWX TECHNOLOGIES INC
WWD UW Equity	USD	US	WOODWARD INC
CACI UN Equity	USD	US	CACI INTERNATIONAL INC-CL A
COHR UN Equity	USD	US	COHERENT CORP
RBC UN Equity	USD	US	RBC BEARINGS INC
VRNS UW Equity	USD	US	VARONIS SYSTEMS INC
ERJ UN Equity	USD	BR	EMBRAER SA-ADR
CR UN Equity	USD	US	CRANE COMPANY CO
MRCY UW Equity	USD	US	MERCURY SYSTEMS INC
TLS UQ Equity	USD	US	TELOS CORPORATION
SPR UN Equity	USD	US	SPIRIT AEROSYSTEMS HOLDINGS INC
KTOS UW Equity	USD	US	KRATOS DEFENSE & SECURITY SOLUTIONS INC
DRS UW Equity	USD	US	LEONARDO DRS INC
DCO UN Equity	USD	US	DUCOMMUN INC
ESE UN Equity	USD	US	ESCO TECHNOLOGIES INC
HXL UN Equity	USD	US	HEXCEL
AIN UN Equity	USD	US	ALBANY INTERNATIONAL CORP
SATS UW Equity	USD	US	ECHOSTAR CORP
ENS UN Equity	USD	US	ENERSYS
AI UN Equity	USD	US	C3AI INC
PL UN Equity	USD	US	PLANET LABS PBC
VSAT UW Equity	USD	US	VIASAT INC

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