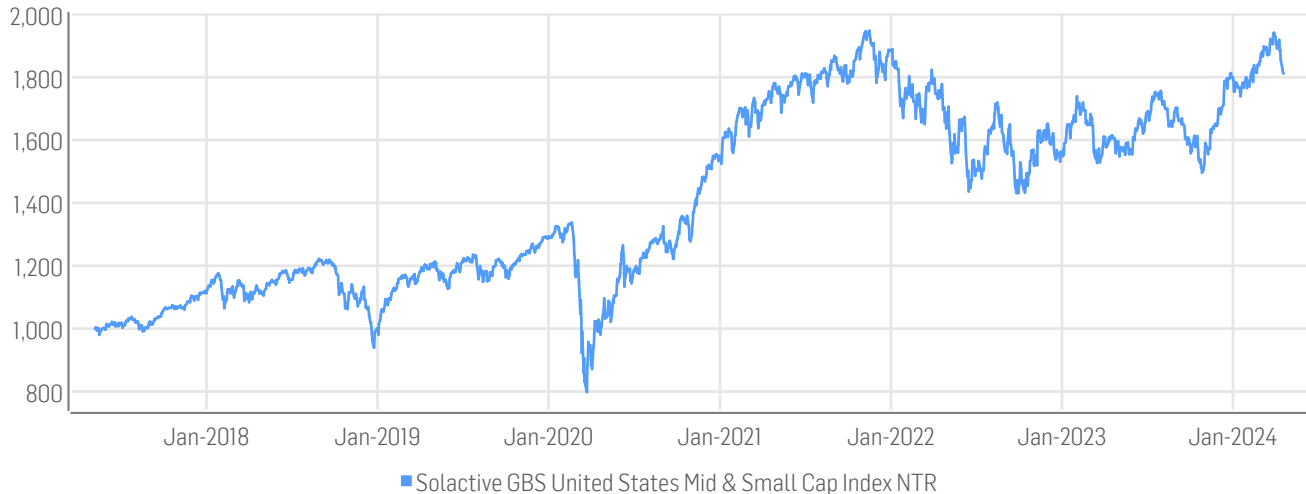


FACTSHEET - AS OF 18-Apr-2024

Solactive GBS United States Mid & Small Cap Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBAX4 / SLOBAX	Base Value / Base Date	1000.0 Points / 08.05.2017
Bloomberg / Reuters	/ .SUSMSCN	Last Price	1811.43
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	08:00 to 22:30 (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2017
Index Members	1677		

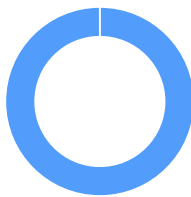
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.74%	2.63%	17.79%	12.78%	0.66%	81.14%
Performance (p.a.)						8.93%
Volatility (p.a.)	14.04%	13.47%	14.72%	14.53%	13.26%	21.19%
High	1940.75	1940.75	1940.75	1940.75	1940.75	1947.63
Low	1811.43	1765.07	1496.03	1496.03	1739.23	798.01
Sharpe Ratio*	-3.02	0.43	2.32	0.53	-0.23	0.17
Max. Drawdown	-6.66%	-6.66%	-6.66%	-14.81%	-6.66%	-40.33%
VaR 95 \ 99				-25.3% \ -32.1%		-32.2% \ -54.3%
CVaR 95 \ 99				-29.3% \ -34.7%		-51.7% \ -92.6%

* 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).

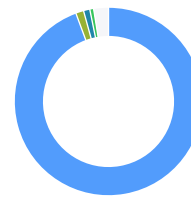
COMPOSITION BY CURRENCIES

- USD 100.0%
- HKD 0.0%
- AUD 0.0%
- CAD 0.0%



COMPOSITION BY COUNTRIES

- US 94.4%
- IE 1.4%
- BM 1.1%
- JE 0.7%
- Others 2.5%



TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
PARKER HANNIFIN CORP	PH UN Equity	US	USD	0.53%
CROWDSTRIKE HOLDINGS INC	CRWD UN Equity	US	USD	0.50%
TRANSDIGM GROUP INC	TDG UN Equity	US	USD	0.48%
ARISTA NETWORKS INC	ANET UN Equity	US	USD	0.47%
CONSTELLATION ENERGY CORPORATION	CEG UN Equity	US	USD	0.46%
PACCAR INC	PCAR UN Equity	US	USD	0.45%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	0.44%
MARVELL TECHNOLOGY INC	MRVL UN Equity	US	USD	0.43%
CAPITAL ONE FINL.	COF UN Equity	US	USD	0.41%
CRH PLC	CRH UN Equity	IE	USD	0.41%

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