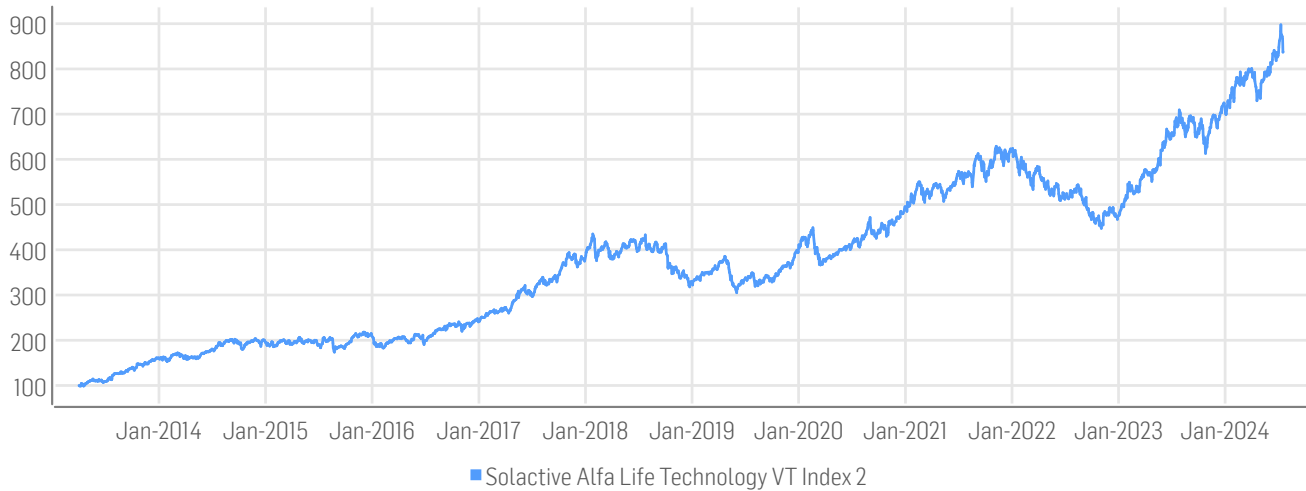


FACTSHEET - AS OF 18-Jul-2024

Solactive Alfa Life Technology VT Index 2

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOCXC8 / SLOCXC	Base Value / Base Date	100.0 Points / 02.04.2013
Bloomberg / Reuters	SOLALT12 Index / .SOLALT12	Last Price	837.56
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	04:00 to 16:53 (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 02.04.2013
Index Members	2		

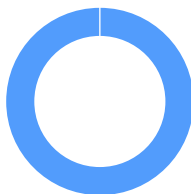
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.14%	14.80%	12.94%	24.10%	15.75%	737.56%
Performance (p.a.)						20.71%
Volatility (p.a.)	22.70%	19.31%	19.34%	19.11%	19.48%	19.53%
High	897.65	897.65	897.65	897.65	897.65	897.65
Low	818.27	729.57	727.54	613.07	698.92	98.52
Sharpe Ratio*	-0.31	3.61	1.17	1.00	1.28	0.79
Max. Drawdown	-6.75%	-6.75%	-8.92%	-13.57%	-8.92%	-29.88%
VaR 95 \ 99				-32.6% \ -46.1%		-33.1% \ -56.0%
CVaR 95 \ 99				-42.0% \ -52.1%		-47.2% \ -71.1%

* 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%



COMPOSITION BY COUNTRIES

• DE 100.0%



TOP COMPONENTS AS OF 18-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
Solactive Alfa Life Technology Equity Basket 2		DE	USD	114.73%
USD-CASH	USD-CASH	US	USD	-14.73%

DISCLAIMER

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