

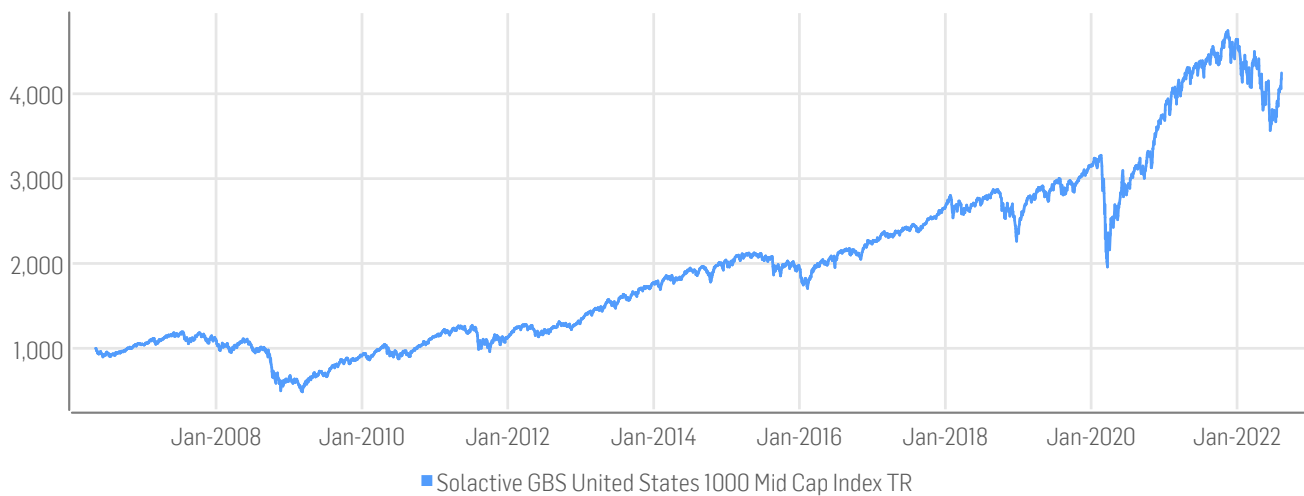
FACTSHEET - AS OF 12-Aug-2022

Solactive GBS United States 1000 Mid Cap Index TR

DESCRIPTION

The Solactive GBS United States 1000 Mid Cap Index TR intends to track the performance of the largest 800 mid cap companies from the Solactive GBS United States 1000 Index. 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 reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEDN3 / SLOEDN	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .US1000MT	Last Price	4245.96
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	TR	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	811		

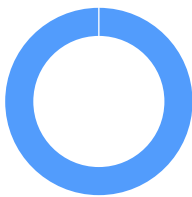
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	14.48%	7.33%	-1.84%	-3.59%	-8.51%	324.60%
Performance (p.a.)						9.30%
Volatility (p.a.)	18.88%	26.70%	26.45%	22.08%	25.30%	22.22%
High	4245.96	4245.96	4498.34	4745.49	4640.71	4745.49
Low	3669.75	3566.60	3566.60	3566.60	3566.60	486.02
Sharpe Ratio*	22.06	1.16	-0.23	-0.27	-0.62	0.32
Max. Drawdown	-1.57%	-14.10%	-20.71%	-24.84%	-23.15%	-59.32%
VaR 95 \ 99				-38.4% \ -62.9%		-34.5% \ -65.7%
CVaR 95 \ 99				-53.4% \ -71.7%		-56.5% \ -101.5%

* 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).

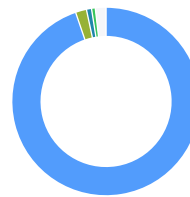
COMPOSITION BY CURRENCIES

• USD 100.0%



COMPOSITION BY COUNTRIES

• US 94.8%
• IE 1.9%
• BM 0.9%
• JE 0.6%
• Others 1.8%



TOP COMPONENTS AS OF 12-Aug-2022

Company	Ticker	Country	Currency	Index Weight (%)
AMPHENOL CORP NEW CL A	APH UN Equity	US	USD	0.46%
IQVIA HOLDINGS INC	IQV UN Equity	US	USD	0.44%
REALTY INCOME CORP	O UN Equity	US	USD	0.44%
CORTEVA INC	CTVA UN Equity	US	USD	0.43%
PHILLIPS 66	PSX UN Equity	US	USD	0.42%
DEVON ENERGY CORPORATION	DVN UN Equity	US	USD	0.42%
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	0.41%
WILLIAMS COS INC	WMB UN Equity	US	USD	0.40%
XCEL ENERGY INC	XEL UN Equity	US	USD	0.40%
TRAVELERS COS INC/THE	TRV UN Equity	US	USD	0.40%

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