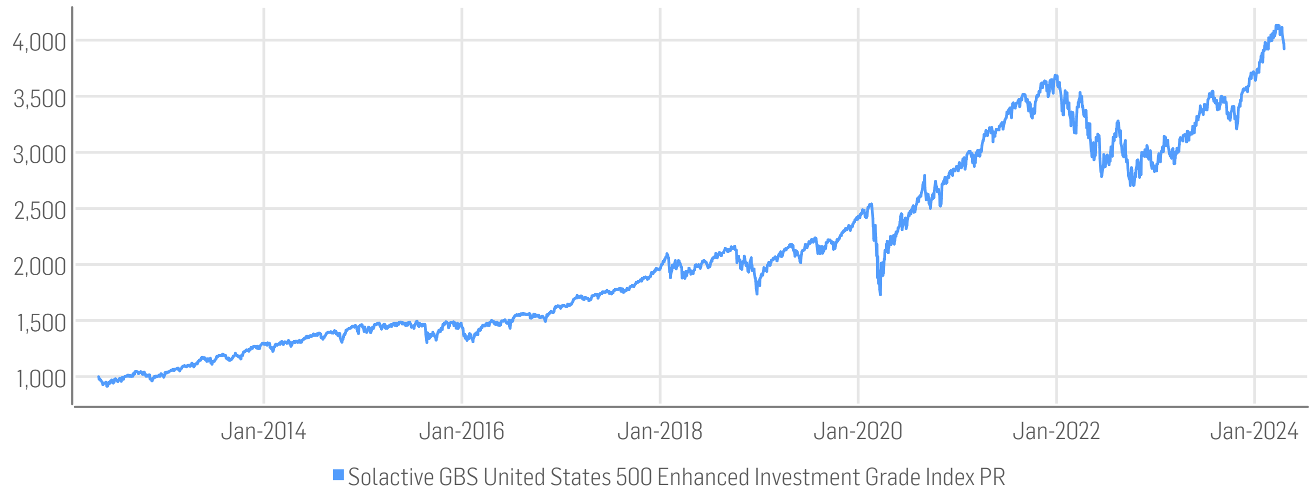
FACTSHEET - AS OF 19-Apr-2024
Solactive GBS United States 500 Enhanced Investment Grade Index PR

DESCRIPTION

The Solactive GBS United States 500 Enhanced Investment Grade Index PR intends to track the performance of companies with a credit rating equal or above A3/A-, or without any long-term debt outstanding among the largest 500 companies in the United States stock market. The index is based on the Solactive Global Benchmark Series and the constituents are weighted by free-float market capitalization. The index is calculated as a price return index in USD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0F4V6 / SL0F4V	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SOUSAAAP Index/ .SOUSAAAP	Last Price	3922.13
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 02.05.2012
Index Members	173		

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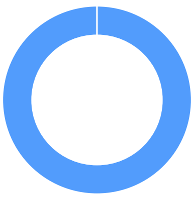
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.93%	3.14%	18.91%	26.83%	5.74%	292.21%
Performance (p.a.)						12.10%
Volatility (p.a.)	11.69%	12.77%	12.33%	12.57%	12.57%	17.19%
High	4133.54	4133.54	4133.54	4133.54	4133.54	4133.54
Low	3922.13	3803.36	3208.93	3092.50	3641.92	914.96
Sharpe Ratio*	-4.39	0.63	2.98	1.75	1.17	0.40
Max. Drawdown	-5.11%	-5.11%	-5.11%	-9.51%	-5.11%	-31.94%
VaR 95 \ 99				-21.0% \ -26.3%		-25.7% \ -50.6%
CVaR 95 \ 99				-24.8% \ -29.3%		-41.9% \ -72.3%

* 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).

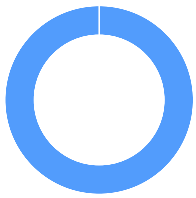
COMPOSITION BY CURRENCIES

- USD 100.0%



COMPOSITION BY COUNTRIES

- US 100.0%



TOP COMPONENTS AS OF 19-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	10.39%
APPLE INC	AAPL UW Equity	US	USD	8.68%
NVIDIA CORP	NVDA UW Equity	US	USD	6.42%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.58%
META PLATFORMS INC	META UW Equity	US	USD	3.76%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.25%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	2.74%
ELI LILLY & CO	LLY UN Equity	US	USD	2.18%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.91%
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.70%

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