

FACTSHEET - AS OF MARCH 23, 2023

SmartB 100 VT 18 Index

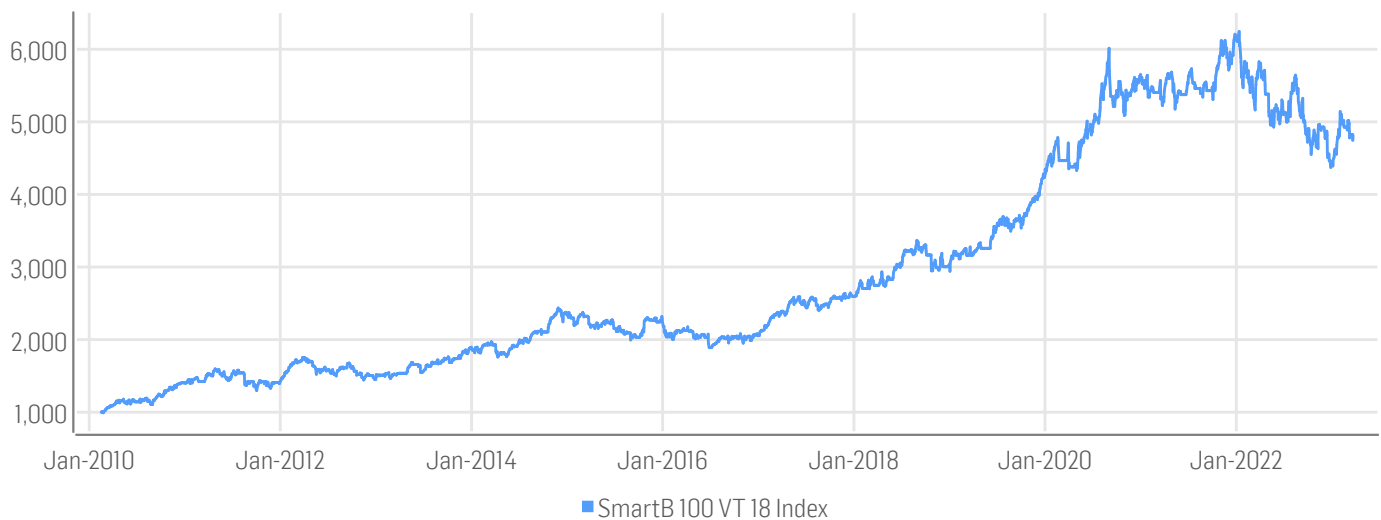
DESCRIPTION

The Index strategy is based on a Smart B Algorithm provided by Azzilon Systems Canada Inc. It is set to liquidate long positions of the underlying instrument when the price movement reaches a certain degree of negative changes. It will stay cash until price movement is back to positive at which point it reenters a long position.

The Solactive SmartB 100 VT 18 Index is a USD (the "Index Currency") denominated index.

The methodology is accessible under: Guideline_SOLSB18V.pdf

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOGDQ1 / SLOGDQ	Base Value / Base Date	1000 Points / 16.02.2010
Ticker / RIC	SOLSB18V Index/ .SOLSB18V	Last Price	4814.20
Calculation Agent	Solactive AG	52W High	5828.61
Index Type	Total Return	52W Low	4371.52
Index Currency	USD	Calculation	08:00 - 22:52 (CET), every 15 seconds
Index Members	2		

PERFORMANCE

As of March 23, 2023	SmartB 100 VT 18 Index
Effective Performance (1M)	-2.31%
Effective Performance (6M)	-0.47%
Effective Performance (1Y)	-14.16%
Effective Performance (3Y)	7.80%
Effective Performance (5Y)	75.21%
Annualized Performance (since Feb, 16 2010)	12.75%
Annualized Volatility (since Feb, 16 2010)	16.77%
Return over Risk (since Feb, 16 2010)	0.76
Maximum Drawdown (since Feb, 16 2010)	-30.01%

DETAILED HISTORICAL PERFORMANCE (MONTHLY)

Year	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Annual
2023	9.37%	1.06%	-2.20%										8.10%
2022	-5.99%	-2.63%	2.02%	-6.03%	-3.86%	-1.46%	6.07%	-4.83%	-8.30%	1.84%	2.52%	-9.62%	-27.38%
2021	-5.50%	1.19%	-1.09%	5.35%	-3.68%	1.95%	-1.27%	0.78%	-1.33%	8.72%	-0.36%	4.27%	8.52%
2020	4.41%	0.78%	4.10%	-4.97%	8.22%	1.69%	9.26%	10.37%	-8.27%	-5.41%	7.17%	3.66%	33.16%
2019	4.17%	1.95%	-1.68%	4.14%	-1.15%	7.84%	1.82%	0.07%	2.62%	3.36%	4.66%	6.79%	40.03%
2018	6.77%	-0.71%	-0.16%	-0.55%	4.44%	6.52%	5.95%	4.36%	-1.83%	-8.25%	3.75%	-3.51%	16.73%
2017	5.42%	6.36%	3.77%	3.99%	2.44%	-3.23%	3.53%	-3.20%	1.69%	2.50%	1.10%	-0.18%	26.43%
2016	-7.14%	1.97%	-0.10%	-4.63%	2.12%	-8.64%	4.75%	1.59%	1.42%	-1.21%	0.46%	1.48%	-8.52%
2015	-5.78%	6.29%	-6.84%	-1.37%	4.78%	-4.59%	-1.49%	-1.35%	-2.92%	11.83%	-0.45%	-0.74%	-4.09%
2014	-1.92%	4.34%	-0.69%	-5.81%	3.54%	3.43%	1.38%	6.88%	-0.01%	9.10%	6.08%	-3.91%	23.52%
2013	3.69%	-1.41%	3.62%	2.02%	5.74%	-6.29%	6.16%	1.67%	3.88%	-0.35%	5.94%	3.06%	30.65%
2012	11.87%	8.93%	1.46%	-2.28%	-6.88%	0.11%	-4.06%	6.58%	-0.38%	-5.55%	0.61%	-4.98%	3.61%
2011	0.52%	0.99%	7.63%	3.94%	-2.18%	-2.79%	1.78%	-7.50%	-6.79%	6.97%	-1.66%	0.12%	-0.20%
2010		0.42%	8.33%	6.47%	-1.09%	-0.24%	1.50%	-4.72%	11.64%	5.50%	2.87%	4.74%	40.26%

DETAILED HISTORICAL WEIGHTINGS

	QQQ	Cash
Mar-2023	30.4%	69.6%
Feb-2023	39.9%	60.1%
Jan-2023	17.0%	83.0%
Dec-2022	21.3%	78.7%
Nov-2022	53.9%	46.1%
Oct-2022	31.3%	68.7%
Sep-2022	22.9%	77.1%
Aug-2022	25.8%	74.2%
Jul-2022	31.7%	68.3%

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