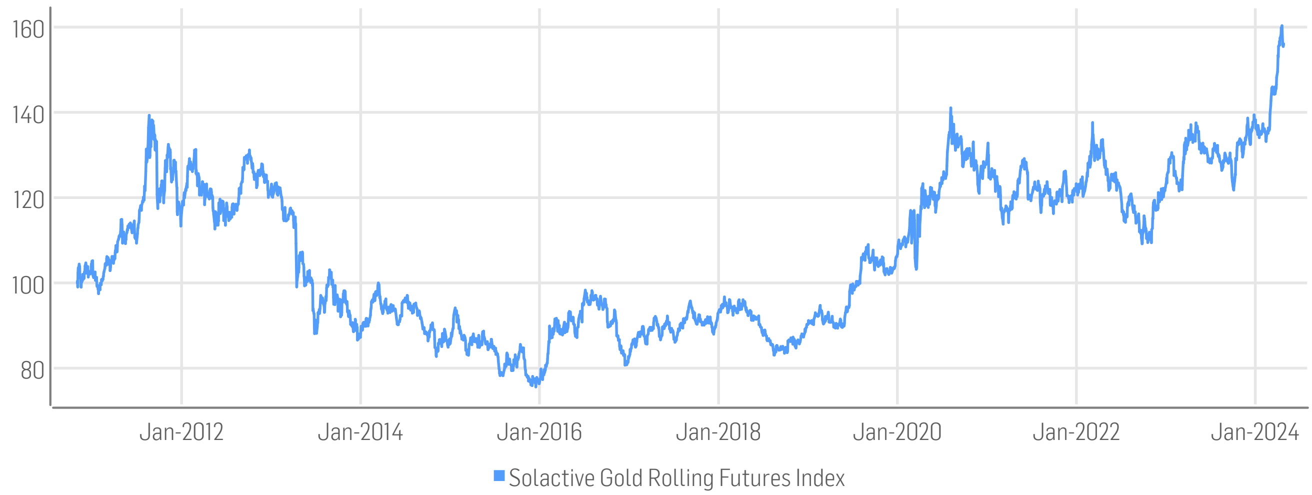
FACTSHEET - AS OF 26-Apr-2024
Solactive Gold Rolling Futures Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0HQG2 / SL0HQG
Bloomberg / Reuters	SOLQGRF1 Index / .SOLQGRF1
Index Calculator	Solactive AG
Index Type	Total Return
Index Currency	USD
Index Members	2

Base Value / Base Date	100 Points / 01.11.2010
Last Price	156.08
Dividends	Reinvested
Calculation	15:00am to 10:50pm (CET), every 15 seconds
History	Available daily back to 01.11.2010

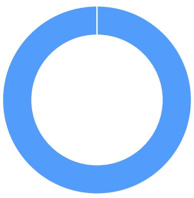
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.54%	15.70%	17.10%	15.32%	13.06%	56.08%
Performance (p.a.)						3.36%
Volatility (p.a.)	14.91%	12.38%	12.82%	12.11%	12.31%	15.98%
High	160.34	160.34	160.34	160.34	160.34	160.34
Low	146.49	133.16	129.50	121.77	133.16	75.60
Sharpe Ratio*	7.45	6.09	2.53	0.85	3.29	-0.12
Max. Drawdown	-3.05%	-3.05%	-4.49%	-11.47%	-3.67%	-45.73%
VaR 95 \ 99				-20.0% \ -25.7%		-26.0% \ -44.3%
CVaR 95 \ 99				-25.9% \ -40.0%		-38.6% \ -64.1%

* 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).

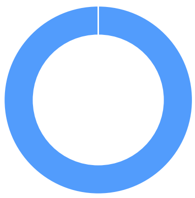
COMPOSITION BY CURRENCIES

USD 100.0%



COMPOSITION BY COUNTRIES

-- 100.0%
US 0.0%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
GOLD 100 OZ FUTURE JUN 24	GCM24 COMDTY	–	USD	99.99%

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