

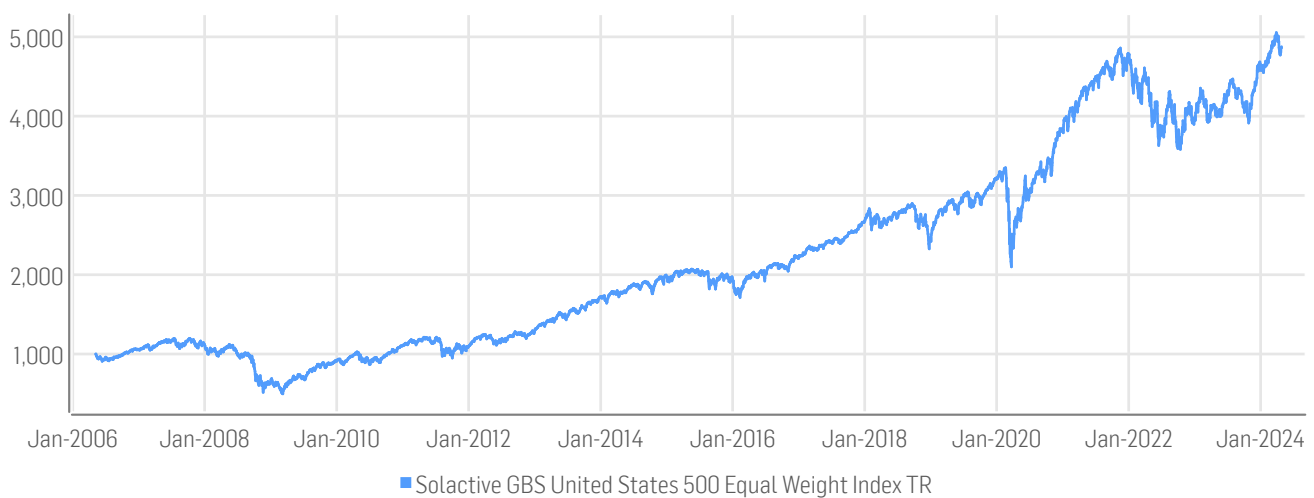
FACTSHEET - AS OF 26-Apr-2024

Solactive GBS United States 500 Equal Weight Index TR

DESCRIPTION

The Solactive GBS United States 500 Equal Weight Index intends to track the performance of the largest 500 companies from the US stock market and is based on the Solactive Global Benchmark Series. Constituents are selected based on company market capitalization and are equally weighted. The index is calculated as a total return index in USD and reconstituted quarterly.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0J4R	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.US500EWT	Last Price	4876.19
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	506		

STATISTICS

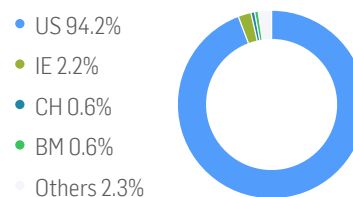
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.20%	4.75%	24.62%	20.62%	4.53%	387.62%
Performance (p.a.)						9.22%
Volatility (p.a.)	12.30%	11.46%	12.20%	12.35%	11.15%	21.07%
High	5054.70	5054.70	5054.70	5054.70	5054.70	5054.70
Low	4770.33	4630.84	3943.54	3912.84	4547.96	497.00
Sharpe Ratio*	-3.09	1.35	4.18	1.27	0.83	0.19
Max. Drawdown	-5.63%	-5.63%	-5.63%	-12.45%	-5.63%	-58.46%
VaR 95 \ 99				-21.3% \ -26.6%		-31.7% \ -62.6%
CVaR 95 \ 99				-24.2% \ -27.9%		-52.9% \ -94.0%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SUPER MICRO COMPUTER INC	SMCI UW Equity	US	USD	0.48%
VERTIV HOLDINGS CO	VRT UN Equity	US	USD	0.37%
CONSTELLATION ENERGY CORPORATION	CEG UW Equity	US	USD	0.31%
NVIDIA CORP	NVDA UW Equity	US	USD	0.31%
DELL TECHNOLOGIES INC - C	DELL UN Equity	US	USD	0.30%
COINBASE GLOBAL INC -CLASS A	COIN UW Equity	US	USD	0.30%
SPOTIFY TECHNOLOGY SA	SPOT UN Equity	LU	USD	0.28%
CHIPOTLE MEXICAN GRILL INC	CMG UN Equity	US	USD	0.27%
WESTERN DIGITAL CORP	WDC UW Equity	US	USD	0.27%
SOUTHERN COPPER CORP	SCCO UN Equity	US	USD	0.27%

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